

mt1



My score

86% (43/50)

Q1a

5

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1. Determine whether the following limits exist. If they do, find their value. Justify your answers.

(a) (5 points)

Consider an expression of  $z$  to be as  $z = re^{i\theta}$ . Then as  $z \rightarrow 0$ ,  $r \rightarrow 0$  since  $e^{i\theta}$  has no orientation. (it is circular)

$$\lim_{z \rightarrow 0} \frac{|z|^3}{z^2} = \lim_{r \rightarrow 0} \frac{|re^{i\theta}|^3}{r^2 e^{i2\theta}} = \lim_{r \rightarrow 0} \frac{r^3 \cdot 1^3}{r^2 e^{i2\theta}} = \lim_{r \rightarrow 0} \frac{r}{e^{i2\theta}} = 0$$

Correct. 5

(b) (5 points)

Now consider a similar approach. As  $z \rightarrow i$ ,  $re^{i\theta} = z$  only. This is not true. (not true). Then

$$\lim_{z \rightarrow i} \frac{ze^{i\theta} + i}{(re^{i\theta})^2 + 1} = \lim_{r \rightarrow 1} \frac{r \cdot e^{i\theta} + i}{r^2 e^{i2\theta} + 1} = \lim_{r \rightarrow 1} \frac{r \cdot (-1) + i}{-r^2 + 1} = \lim_{r \rightarrow 1} \frac{-r + i}{-r^2 + 1}$$

These steps follow by the fact that  $e^{-i\pi} = -1$  and  $e^{i\pi/2} = i$ .

$$\lim_{r \rightarrow 1} \frac{-r + i}{-r^2 + 1} = -i \lim_{r \rightarrow 1} \left( \frac{r-1}{(r+1)(1-r)} \right) = -\frac{i}{2}$$

The limit does not exist.

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Q1b 0

Q2 10

2. (10 points) Let  $\gamma$  be the piecewise curve that consists of the union of the following two components: first, a quarter circle of radius 1 centered at the origin from 1 to  $i$ , and second, the straight line segment from  $i$  to  $2i$ . Find the value of

$$\int_{\gamma} \operatorname{Im}(z) dz$$

We must begin by parametrizing each line segment.

The first, given by  $\gamma_1(t) = e^{it}$  for  $0 \leq t \leq \frac{\pi}{2}$ .

The second,  $\gamma_2(t) = [i](1-t) + [2i]t$  for  $0 \leq t \leq 1$ .

By linearity of the integral across piecewise curves,

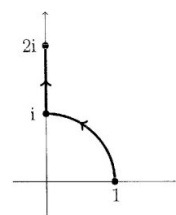
$$\int_{\gamma} \operatorname{Im}(z) dz = \int_{\gamma_1} \operatorname{Im}(z) dz + \int_{\gamma_2} \operatorname{Im}(z) dz.$$

The function we are integrating is defined by  $f: \mathbb{C} \rightarrow \mathbb{R}$ ,  $f(z) = \operatorname{Im}(z)$ .

The derivatives:  $\gamma_1'(t) = ie^{it}$ ,  $\gamma_2'(t) = \frac{d}{dt}(i(1-t) + 2it) = -i + 2i = i$ .

Then:

$$\begin{aligned} & \int_0^{\pi/2} \operatorname{Im}(e^{it}) ie^{it} dt + \int_0^1 \operatorname{Im}(i(1-t) + 2it) \cdot i dt \\ &= \int_0^{\pi/2} \sin(t) \cdot i \cdot e^{it} dt + \int_0^1 ((1-t) + 2t)i dt \\ &= \int_0^{\pi/2} \frac{e^{it} - e^{-it}}{2i} e^{it} dt + i \left[ t - \frac{1}{2}t^2 + t^2 \right]_0^1 \\ &= \int_0^{\pi/2} \frac{1}{2} \cdot (e^{2it} - e^0) dt + i \left[ 1 - \frac{1}{2} + 1 - 0 \right] \\ &= \frac{1}{2} \int_0^{\pi/2} e^{2it} - 1 dt + \frac{3i}{2} \\ &= \frac{1}{2} \left[ \frac{1}{2i} e^{2it} - t \right]_0^{\pi/2} + \frac{3i}{2} \\ &= \frac{1}{2} \left[ \frac{1}{2i} (-1) - \frac{\pi}{2} - \frac{1}{2i} + 0 \right] + \frac{3i}{2} = \frac{1}{2} \left[ -\frac{1}{i} - \frac{\pi}{2} \right] + \frac{3i}{2} = \frac{1}{2} \left[ i - \frac{\pi}{2} \right] + \frac{3i}{2} = \frac{1}{2} \left[ i - \frac{\pi}{2} + 3i \right] = \frac{1}{2} \left[ 4i - \frac{\pi}{2} \right] = 2i - \frac{\pi}{4} \end{aligned}$$



Parametrizing the quarter circle arc using the definition of line integral. 1

Finding the value of integral for the quarter circle arc using the parametrization. 2

Therefore  $\int \ln(z) dz = 2i - \frac{\pi}{4}$

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using the pa-  
rametrization. 2  
Find the value of  
integral (line seg-  
ment) 1

Q3

6

3. (6 points) Find the radius of convergence of the following power series,

$$\sum_{n=0}^{\infty} \frac{(n+i)^5}{(1+i)^n} z^{3n}$$

Justify your answer.

Since our power series contains  $z^{3n}$ , we must substitute  $w = z^3$  and find the radius of convergence for the new series  $\sum_{n=0}^{\infty} \frac{(n+i)^5}{(1+i)^n} w^n$ .

Let  $a_n = \frac{(n+i)^5}{(1+i)^n}$ . I will apply the root test:

$\frac{1}{R} = \lim_{n \rightarrow \infty} \sqrt[n]{|a_n|}$ , we have that

$$\begin{aligned} \frac{1}{R} &= \lim_{n \rightarrow \infty} \left[ \left| \frac{(n+i)^5}{(1+i)^n} \right| \right]^{\frac{1}{n}} = \lim_{n \rightarrow \infty} \frac{|n+i|^{\frac{5}{n}}}{|1+i|^{\frac{n}{n}}} = \lim_{n \rightarrow \infty} \frac{(\sqrt{n^2+1})^{\frac{5}{n}}}{\sqrt{2}} \\ &= \frac{1}{\sqrt{2}} \lim_{n \rightarrow \infty} (n^2+1)^{\frac{5}{2n}}. \end{aligned}$$

Now here,  $\frac{5}{2n} \rightarrow 0$  as  $n \rightarrow \infty$  faster than  $n^2$  grows due to the exponential, thus  $\lim_{n \rightarrow \infty} (n^2+1)^{\frac{5}{2n}} \rightarrow 1$ . This is because

$$\lim_{n \rightarrow \infty} (n^2+1)^{\frac{5}{2n}} = \lim_{n \rightarrow \infty} e^{\frac{5}{2n} \cdot \ln(n^2+1)}, \text{ and } \frac{5}{2n} \text{ decreases faster to } 0$$

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then  $\log(x^2+1)$  gives.  
Therefore  $R=\sqrt{2}$  for the substitution  $u=z^3$ . To find the radius of convergence of the initial series, it is equivalent to the expansion ratio of  $u=z^3$ , which then is  $R=[2]^{1/3}$ .  
This is because  $R^3=[2]^{3/3}=\sqrt{2}$ , which is the radius of convergence for the second series with  $u$ .

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4. Let  $S = \{z \in \mathbb{C} : \operatorname{Re}(z) > 0, \operatorname{Im}(z) \geq -1\}$  and  $f : S \rightarrow \mathbb{C}$  be the function given by

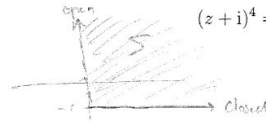
$$f(z) = \exp((z+i)^4), \quad = e^{(z+i)^4}$$

where  $\exp(z) := e^z$ . The goal of this question is to find the range of  $f$ .

(a) (6 points) Show that for every  $w \in \mathbb{C} \setminus \{0\}$  there exists  $z \in S$  such that

$$(z+i)^4 = w.$$

Draw  $S$ :



Q4a 6

Let  $w \in \mathbb{C} \setminus \{0\}$  be arbitrary. Let us express  $w = re^{i\theta}$ , where  $r > 0$ . Certainly  $w \in \mathbb{C} \setminus \{0\}$  since  $r > 0$  and  $\theta \in [0, 2\pi)$ .

Choose  $z = r^{1/4} e^{i\theta/4} - i$ . This can be expressed in polar form as  $z = r^{1/4} [\cos \frac{\theta}{4} + i \sin \frac{\theta}{4}] - i$ .

It suffices to show  $z \in S$ . Since  $r^{1/4} > 0$ , the proof to show that  $z \in S$  only relies on showing how  $0 \leq \theta \leq 2\pi$ , or that  $\theta$  remains in the top right quadrant where  $\operatorname{Re}(z) > 0$ ,  $\operatorname{Im}(z) \geq -1$ . We have first

$0 \leq \theta \leq 2\pi$  by the requirement of  $w \in \mathbb{C} \setminus \{0\}$ , so

$$0 \leq \theta \leq 2\pi \Rightarrow 0 \leq \frac{\theta}{4} \leq \frac{2\pi}{4} \Rightarrow 0 \leq \frac{\theta}{4} \leq \frac{\pi}{2}, \text{ so}$$

$\frac{\theta}{4}$  remains in the first quadrant. Therefore  $r^{1/4} e^{i\theta/4} \in S$ , however

since  $\operatorname{Im}(z) \geq -1$ , this implies  $r^{1/4} e^{i\theta/4} - i \in S$  too! Thus  $z \in S$ .

Then  $(z+i)^4 = (r^{1/4} e^{i\theta/4} + i - i)^4 = (r^{1/4} e^{i\theta/4})^4 = re^{i\theta} = w$ .

This is what I wanted to show.  $\square$

Q4b

2

(b) (4 points) Using part (a), show that the range of  $f(z)$  is  $\mathbb{C} \setminus \{0\}$ .

By part (a), we have shown that  $\forall w \in \mathbb{C} \setminus \{0\}, \exists z \in \mathbb{C}$  where  $(z+i)^4 = w$ . This implies that for any  $z \in \mathbb{C}$ , we can express  $f(z)$  as

$$f(z) = \exp((z+i)^4) \equiv \exp(w) = e^w.$$

The range of  $f$  is then determined by all output values of  $e^w$ . Utilising the same representation of  $w$  as in (a), then

$$f(z) = \exp[re^{i\theta}].$$

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Once again,  $f(z)$  can be broken into real and complex components.

$$f(z) = e^{r[\cos(\theta) + i\sin(\theta)]} = e^{r\cos\theta} [\cos(r\sin\theta) + i\sin(r\sin\theta)].$$

$$\begin{array}{c} \text{Re}(f(z)) \quad \text{Im}(f(z)) \end{array}$$

Since  $e^{r\cos\theta}$  is never zero and both  $\cos(r\sin\theta)$  and  $\sin(r\sin\theta)$  can never both be zero simultaneously, then the range of  $f(z)$  is

justified to be  $\mathbb{C} \setminus \{0\}$ .

It is true that the exponential  $\exp: \mathbb{C} \rightarrow \mathbb{C} \setminus \{0\}$  is surjective, but here we do *not* have 0 in our domain. Why is this still surjective?



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5. Let  $f(x+iy) = u(x,y) + iv(x,y)$ , where  $u, v : \mathbb{R}^2 \rightarrow \mathbb{R}$ .

(a) (2 points) State the Cauchy-Riemann equations

Q5a

2

$$\begin{cases} \frac{\partial}{\partial x} u - \frac{\partial}{\partial y} v = 0 \\ \frac{\partial}{\partial y} u + \frac{\partial}{\partial x} v = 0 \end{cases}$$

or

$$u_x = v_y$$

$$u_y = -v_x$$

(b) (5 points) Explicitly show that the Cauchy-Riemann equations hold for the function

$$f(z) = e^{z^2}$$

$$\text{Now } f(z) = f(x+iy) = e^{(x+iy)^2} = e^{x^2 - y^2 + 2ixy}$$

$$\text{We have that } f(z) = e^{x^2 - y^2} (\cos(2xy) + i \sin(2xy))$$

Thus

$$u = e^{x^2 - y^2} \cos(2xy) \quad \text{and} \quad v = e^{x^2 - y^2} \sin(2xy)$$

Then:

$$\frac{\partial}{\partial x} u = e^{x^2 - y^2} \cos(2xy) \cdot 2x - e^{x^2 - y^2} \sin(2xy) \cdot 2y$$

$$\frac{\partial}{\partial y} u = -e^{x^2 - y^2} \cos(2xy) \cdot 2y - e^{x^2 - y^2} \sin(2xy) \cdot 2x$$

and

$$\frac{\partial}{\partial x} v = e^{x^2 - y^2} \sin(2xy) \cdot 2x + e^{x^2 - y^2} \cos(2xy) \cdot 2y$$

$$\frac{\partial}{\partial y} v = -e^{x^2 - y^2} \sin(2xy) \cdot 2y + e^{x^2 - y^2} \cos(2xy) \cdot 2x$$

$$= -(-1) =$$

Q5b

5

It is easy to see that  $\frac{\partial}{\partial x} v = -\frac{\partial}{\partial y} u$ , and  $\frac{\partial}{\partial y} v = \frac{\partial}{\partial x} u$ .

Therefore the C-R hold.

Q6

7

6. (7 points) Let  $u(x, y) = x^2 - y^2 + 3y + 2$ . Find  $v$  so that  $f(x + iy) = u(x, y) + iv(x, y)$  is analytic on  $\mathbb{C}$  and  $f(0) = 2 + i$ .

We require  $u$  harmonic conjugate to  $v$ . Since  $\nabla^2 u = 2 - 2 = 0$ ,  $u$  is harmonic. We can determine the harmonic conjugate  $v$  by the CRE.

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$$u_x = 2x, \quad u_y = -2y + 3 \\ = v_y \quad = -v_x$$

Integrating,  $v = 2xy + f_1(x)$ , so  $v_y = 2x$ . And  
 $v = +2xy - 3x + f_2(y)$ . Thus  $f_1(x) = -3x$  and  
 the harmonic conjugate to  $u$  is

$$V(x,y) = 2xy - 3x + C \quad \text{for any } C \in \mathbb{R}, \text{ since } \frac{d}{dx} C = 0.$$

The constant would vanish under any derivative.  
 Then  $f(z) = (x^2y^2 + 3y + 2) + i(2xy - 3x + C)$ .

$$f(0) = 2 + iC = 2 + i, \quad \text{so } C = 1.$$

Therefore  $\boxed{v = 2xy - 3x + 1}$ , and  $f$  is analytic on  $\mathbb{C}$  by the  
 CRE.

Correct 7

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Extra work for Question \_\_\_\_\_

(Please write "EXTRA WORK AT END OF EXAM" on original question page)

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