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Assignment - 2

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Problem 1 Ahlfors Page 47: Problem 1

For real y show that every remainder in the series for $\cos y$ and $\sin y$ has the same sign as the leading term

Solution: The series for both cosine and sine are

$$\cos(y) = \sum_{k=0}^{\infty} (-1)^k \frac{y^{2k}}{(2k)!} = 1 - \frac{y^2}{2!} + \frac{y^4}{4!} - \dots$$
$$\sin(y) = \sum_{k=0}^{\infty} (-1)^k \frac{y^{2k+1}}{(2k+1)!} = y - \frac{y^3}{3!} + \frac{y^6}{6!} - \dots$$

We can write Taylor's formula as $f(y) = T_n(y) + R_n(y)$ where

$$f(y) = \sum_{k=0}^{n} \frac{f^{(k)}(0)}{k!} y^{k} + \frac{1}{k!} \int_{0}^{y} (y-t)^{k} f^{(k+1)}(t) dt.$$

Now, we can write cosine and sine of y as

$$\cos(y) = \sum_{k=0}^{n} \frac{(-1)^k y^{2k}}{(2k)!} + \frac{1}{n!} \int_0^y (y-t)^n \cos^{n+1}(t) dt$$
$$\sin(y) = \sum_{k=0}^{n-1} \frac{(-1)^k y^{2k+1}}{(2k+1)!} + \frac{1}{n!} \int_0^y (y-t)^n \sin^n(t) dt$$

Now we have

$$\sin^{(2m)}(t) = (-1)^m \sin t$$
 $\cos^{(2m+1)}(t) = (-1)^{m+1} \sin t$

For cosine and sine, let n=2m and n=2m-1, respectively. Then

$$\cos(y) = \sum_{k=0}^{m} \frac{(-1)^k y^{2k}}{(2k)!} + \frac{1}{(2m)!} \int_0^y (y-t)^{2m} \cos^{2m+1}(t) dt$$
$$= \sum_{k=0}^{m} \frac{(-1)^k}{(2k)!} y^{2k} + \frac{(-1)^{m+1}}{(2m)!} \int_0^y (y-t)^{2m} \sin t dt$$

$$\sin(y) = \sum_{k=0}^{m-1} \frac{(-1)^k y^{2k+1}}{(2k+1)!} + \frac{1}{(2m-1)!} \int_0^y (y-t)^{2m-1} \sin^{2m-1}(t) dt$$
$$= \sum_{k=0}^{m-1} \frac{(-1)^k}{(2k+1)!} y^{2k+1} + \frac{(-1)^m}{(2m-1)!} \int_0^y (y-t)^{2m-1} \sin t dt$$

So it remains to see that

$$\int_0^y (y-t)^k \sin t \, dt > 0$$

for all y > 0 and k > 0. But that follows since $(y - t)^k$ is a strictly decreasing positive function, so while $2p\pi \leq y$ where $p \in \mathbb{N}$ we have

$$\int_{2n\pi}^{2(n+1)\pi} (y-t)^k \sin t \, dt = \underbrace{\int_{2n\pi}^{(2n+1)\pi} \underbrace{(y-t)^k}_{>0} \underbrace{\sin t}_{>0} \, dt}_{>0} + \underbrace{\int_{(2n+1)\pi}^{2(n+1)\pi} \underbrace{(y-t)^k}_{>0} \underbrace{\sin t}_{<0} \, dt}_{<0}$$

Now

$$\int_{2n\pi}^{(2n+1)\pi} (y-t)^k \sin t \, dt > (y - (2n+1)\pi)^k \int_{2n\pi}^{2(n+1)\pi} \sin t \, dt$$
$$= 2(y - (2n+1)\pi)^k$$

$$\int_{(2n+1)\pi}^{2(n+1)\pi} (y-t)^k \sin t \, dt = -\int_{(2n+1)\pi}^{2(n+1)\pi} \underbrace{(y-t)^k}_{>0} \underbrace{(-\sin t)}_{>0} \, dt$$
$$> -(y-(2n+1)\pi)^k \int_{(2n+1)\pi}^{2(n+1)\pi} (-\sin t) dt$$
$$= -2(y-(2n+1)\pi)^k$$

Hence

$$\int_{2n\pi}^{2(n+1)\pi} (y-t)^k \sin t \, dt > 0$$

This is true for all $n \in \{0, 1, ..., p\}$. Therefore

$$\int_0^{2p\pi} (y-t)^k \sin t \, dt > 0$$

Now if $2p\pi \le y \le (2p+1)\pi$ then

$$\int_{2p\pi}^{y} (y-t)^k \sin t \, dt \ge 0$$

If $(2p+1)\pi \le y \le 2(p+1)\pi$

$$\int_{2p\pi}^{y} (y-t)^k \sin t \, dt = \int_{2p\pi}^{(2p+1)\pi} (y-t)^k \sin t \, dt + \int_{(2p+1)\pi}^{y} (y-t)^k \sin t \, dt$$

$$= \int_{2p\pi}^{(2p+1)\pi} (y-t)^k \sin t \, dt + \int_{(2p+1)\pi}^{2(p+1)\pi} (y-t)^k \sin t \, dt$$

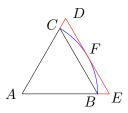
$$> (y-(2p+1)\pi)^k \int_0^{\pi} \sin t \, dt - (y-(2p+1)\pi)^k \int_{(2p+1)\pi}^{2(p+1)\pi} \sin t \, dt$$

$$> 0$$

Problem 2 Ahlfors Page 47: Problem 2

Prove, for instance that $3 < \pi < 2\sqrt{3}$

Solution:



The triangles $\triangle ABC$ and $\triangle DAE$ are equilateral triangles. Side length of $\triangle ABC$ is 1. The radius of the circular sector ACFBA is 1. Hence the height of the triangle $\triangle ADE$ is 1. Therefore the side length of

the $\triangle ADE$ is $\frac{2}{\sqrt{3}}$. Now the arc length of BFC is greater than the side length of the triangle $\triangle ABC$. Therefore

$$\frac{2 \times \pi \times 1}{6} > 1 \implies \pi > 3$$

So the we have

$$Area(ABFCA) < Area(\triangle ADE)$$

Now, $Area(ABFCA) = \frac{1}{6}\pi 1^2 = \frac{\pi}{6}$ and $Area(\triangle ADE) = \frac{\sqrt{3}}{4}\left(\frac{2}{\sqrt{3}}\right)^2 = \frac{1}{\sqrt{3}}$. Therefore

$$\frac{\pi}{6} < \frac{1}{\sqrt{3}} \implies \pi < 2\sqrt{3}$$

Therefore

$$3 < \pi < 2\sqrt{3}$$

Problem 3 Ahlfors Page 47: Problem 4

For what values of z is e^z equal to 2, -1, i, -i/2, -1, -i, 1+2i?

Solution:

• Let for $z = a + ib e^z = 2$. Then

$$e^{a+ib} = 2 \implies e^a e^{ib} = 2$$

Now $|e^{ib}|=1$. Hence $e^a=2$ then $a=\ln 2$. Hence $e^{ib}=1=\cos b+i\sin b$. Then $\cos b=1$ and $\sin b=0$. Then $b=2n\pi\ \forall\ n\in\mathbb{Z}$. Then for $z=\ln 2+i2n\pi\ \forall\ n\in\mathbb{Z}$ $e^z=2$

• Let for $z = a + ib e^z = -1$. Then

$$e^{a+ib} = -1 \implies e^a e^{ib} = -1$$

Now $|e^{ib}|=1$. Hence $e^a=1$ then a=0. Hence $e^{ib}=-1=\cos b+i\sin b$. Then $\cos b=-1$ and $\sin b=0$. Then $b=(2n+1)\pi\ \forall\ n\in\mathbb{Z}$. Then for $z=i(2n+1)\pi\ \forall\ n\in\mathbb{Z}$ $e^z=-1$

• Let for $z = a + ib e^z = i$. Then

$$e^{a+ib} \equiv i \implies e^a e^{ib} \equiv i$$

Now $|e^{ib}|=1$. Hence $e^a=1$ then a=0. Hence $e^{ib}=i=\cos b+i\sin b$. Then $\cos b=0$ and $\sin b=1$. Then $b=(4n+1)\frac{\pi}{2} \ \forall \ n\in\mathbb{Z}$. Then for $z=i(4n+1)\frac{\pi}{2} \ \forall \ n\in\mathbb{Z}$ $e^z=i$

• Let for $z = a + ib \ e^z = -\frac{i}{2}$. Then

$$e^{a+ib} = -\frac{i}{2} \implies e^a e^{ib} = -\frac{i}{2}$$

Now $|e^{ib}| = 1$. Hence $e^a = \frac{1}{2}$ then $a = \ln \frac{1}{2}$. Hence $e^{ib} = -i = \cos b + i \sin b$. Then $\cos b = 0$ and $\sin b = -1$. Then $b = (4n+3)\frac{\pi}{2} \ \forall \ n \in \mathbb{Z}$. Then for $z = \ln \frac{1}{2} + i(4n+3)\frac{\pi}{2} \ \forall \ n \in \mathbb{Z}$ $e^z = -\frac{i}{2}$

• Let for $z = a + ib e^z = -i$. Then

$$e^{a+ib} = -i \implies e^a e^{ib} = -i$$

Now $|e^{ib}|=1$. Hence $e^a=1$ then a=0. Hence $e^{ib}=-i=\cos b+i\sin b$. Then $\cos b=0$ and $\sin b=-1$. Then $b=(4n+3)\frac{\pi}{2} \ \forall \ n\in\mathbb{Z}$. Then for $z=i(4n+3)\frac{\pi}{2} \ \forall \ n\in\mathbb{Z}$ $e^z=-i$

• Let for $z = a + ib e^z = 1 + 2i$. Then

$$e^{a+ib} = 1 + 2i \implies e^a e^{ib} = 1 + 2i$$

Now $|e^{ib}|=1$. Hence $e^a=\sqrt{5}$ then $a=\ln\sqrt{5}$. Hence $e^{ib}=\frac{1}{\sqrt{5}}(1+2i)=\cos b+i\sin b$. Then $\cos b=\frac{1}{\sqrt{5}}$ and $\sin b=\frac{2}{\sqrt{5}}$. Then $b=2n\pi+\sin^{-1}\frac{2}{\sqrt{5}}$ \forall $n\in\mathbb{Z}$. Then for $z=\ln\sqrt{5}+i\left(2n\pi+\sin^{-1}\frac{2}{\sqrt{5}}\right)$ \forall $n\in\mathbb{Z}$ $e^z=1+2i$

Problem 4 Ahlfors Page 47: Problem 6

Determine all values of 2^i , i^i , $(-1)^{2i}$

Solution:

• $2^i = \exp(i \ln 2) = \cos \ln 2 + i \sin \ln 2$

• $i^i = \exp(i \log i) = \exp\left(i \ln\left(e^{i(4n+1)\frac{\pi}{2}}\right)\right) = \exp\left(i\left(i(4n+1)\frac{\pi}{2}\right)\right) = \exp\left(-(4n+1)\frac{\pi}{2}\right)$

• $(-1)^{2i} = i^{(4i)} = (i^i)^4 = (\exp(-(4n+1)\frac{\pi}{2}))^4 = \exp(-2(4n+1)\pi)$

Problem 5 Ahlfors Page 47: Problem 7

Determine the real and imaginary parts of z^z

Solution: Let z = x + iy. Then

$$z^z = (x+iy)^{x+iy} = \exp((x+iy)\log(x+iy))$$

Now let $e^{a+ib}=x+iy$. Since $|e^{ib}|=1$. We have $e^a=\sqrt{x^2+y^2}$. Therefore $a=\ln\sqrt{x^2+y^2}$. Now

$$e^{ib} = \cos b + i \sin b = \frac{x}{\sqrt{x^2 + y^2}} + i \frac{y}{\sqrt{x^2 + y^2}}$$

Hence $b = 2n\pi + \tan^{-1} \frac{y}{x} \forall n \in \mathbb{Z}$. Therefore

$$a + ib = \ln \sqrt{x^2 + y^2} + i\left(2n\pi + \tan^{-1}\frac{y}{x}\right)$$

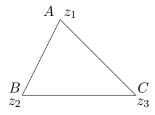
Hence

$$\begin{split} \exp((x+iy)\ln(x+iy)) &= \exp\left((x+iy)\ln\left(e^{\ln\sqrt{x^2+y^2}+i\left(2n\pi+\tan^{-1}\frac{y}{x}\right)}\right)\right) \\ &= \exp\left((x+iy)\left(\ln\sqrt{x^2+y^2}+i\left(2n\pi+\tan^{-1}\frac{y}{x}\right)\right)\right) \\ &= \exp\left(x\ln\sqrt{x^2+y^2}-y\left(2n\pi+\tan^{-1}\frac{y}{x}\right)\right) \\ &+i\left(y\ln\sqrt{x^2+y^2}+x\left(2n\pi+\tan^{-1}\frac{y}{x}\right)\right)\right) \\ &= e^{x\ln\sqrt{x^2+y^2}-y\left(2n\pi+\tan^{-1}\frac{y}{x}\right)}\left[\cos\left(\left(y\ln\sqrt{x^2+y^2}+x\left(2n\pi+\tan^{-1}\frac{y}{x}\right)\right)\right)\right] \\ &+i\sin\left(\left(y\ln\sqrt{x^2+y^2}+x\left(2n\pi+\tan^{-1}\frac{y}{x}\right)\right)\right) \end{split}$$

Problem 6 Ahlfors Page 47: Problem 9

Show how to define the "angles: in a triangle, bearing in mind they should lie between 0 and π . With this definition, prove that the sum of the angles is π .

Solution:



The angle between the sides AB and AC defined to be the angle between the sides in the anti clockwise direction. Hence we can define the angle

$$\angle A = \Im \log \left(\frac{z_3 - z_1}{z_2 - z_1} \right) = \Im \left(\log(z_3 - z_1) - \log(z_2 - z_1) \right) = \Im \log(z_3 - z_1) - \Im \log(z_2 - z_1)$$

Therefore for other angles we have

$$\angle B = \Im \log \left(\frac{z_1 - z_2}{z_3 - z_2} \right) = \Im \log(z_1 - z_2) - \Im \log(z_3 - z_2)$$

$$\angle C = \Im \log \left(\frac{z_2 - z_3}{z_1 - z_3} \right) = \Im \log(z_2 - z_3) - \Im \log(z_1 - z_3)$$

Therefore

Problem 7 Ahlfors Page 72: Problem 1

Give a precise definition of a single-valued branch of $\sqrt{a+z} + \sqrt{1-z}$ in a suitable region, and prove that it is analytic.

Solution: We recall that for \sqrt{z} we choose the region Ω which is the complement of the negative real axis $x \leq 0$, y = 0. Hence, to define $\sqrt{1+z}$ we should choose Ω_1 as the complement of $x \leq -1$, y = 0 and for $\sqrt{1-z}$ we should choose Ω_2 as the complement of $1 \leq x$, y = 0. In total, to define $\sqrt{1+z} + \sqrt{1-z}$ we choose the region $\Omega = \Omega_1 \cap \Omega_2$. This is actually the same region used in defining arccos z. The branch chosen is that which has positive real part. As simple transformations of \sqrt{z} in an analytic region, it follows that $\sqrt{1+z} + \sqrt{1-z}$ is analytic.

Problem 8 Ahlfors Page 72: Problem 3

Suppose that f(z) is analytic and satisfies the condition $|f^2(z) - 1| < 1$ in a region Ω . Show that either $\Re f(z) > 0$ or $\Re f(z) < 0$ through out Ω

Solution: Suppose $\Re f(z) = 0$ at a point $z \in \Omega$. Then f(z) = iy for some $y \in \mathbb{R}$, and thus $f(z)^2 = -y^2$. By the condition $|f(z)^2 - 1| < 1$ we have $|-y^2 - 1| < 1$ and thus $|y^2 + 1| < 1$. This is clearly impossible, so that $\Re f(z) \neq 0$ throughout Ω . But, $\Re f(z)$ is continuous and Ω is connected, so either $\Re f(z) > 0$ or $\Re f(z) < 0$.

Problem 9 Ahlfors Page 78: Problem 1

Prove that the reflection $z \to \overline{z}$ is not a linear transformation

Solution: Suppose $\varphi(z): z \mapsto \overline{z}$ is a linear fractional transformation, and thus it must be of the form

$$\overline{z} = \varphi(z) = \frac{az+b}{cz+d}, \quad \forall \ z \in \mathbb{C}$$

Note that if $\Im z = 0$ then $\overline{z} = z$. In particular,

$$0 \mapsto 0 \implies \varphi(0) = \frac{b}{d} = 0 \implies b = 0$$

Plugging in different values yields

$$1 \mapsto \varphi(1) = \frac{a}{c+d} = 1$$
$$-1 \mapsto \varphi(-1) = \frac{-a}{-c+d} = -1$$

Or,

$$c + d = a$$
$$d - c = a$$

Thus, a = d and hence c = 0. But then we have

$$\overline{z} = \frac{az}{d} = z$$

Hence contradiction. φ is not linear transformation

Problem 10 Ahlfors Page 78: Problem 2

Τf

$$T_1 z = \frac{z+2}{z+3} \qquad T_2 z = \frac{z}{z+1}$$

Find T_1T_2z , T_2T_1z , $T_1^{-1}T_2z$

Solution: Here we compute several compositions:

$$T_1 T_2 z = \frac{\frac{z}{z+1} + 2}{\frac{z}{z+1} + 3} = \frac{\frac{3z+2}{z+1}}{\frac{4z+3}{z+1}} = \frac{3z+2}{4z+3}$$
$$T_2 T_2 z = \frac{\frac{z+2}{z+3}}{\frac{z+2}{z+3} + 1} = \frac{\frac{z+2}{z+3}}{\frac{2z+5}{z+3}} = \frac{z+2}{2z+5}$$

Now note that

$$T_1^{-1}(w) = \frac{3w - 2}{1 - w}$$

Thus.

$$T_1^{-1}T_2z = \frac{3\frac{z}{z+1} - 2}{1 - \frac{z}{z+1}} = \frac{z-2}{1} = z - 2$$

Problem 11 Ahlfors Page 78: Problem 3

Prove that the most general transformation which leaves the origin fixed and preserves all distances is either a rotation or a rotation followed by reflection in the real axis.

Solution: Let φ be a general transformation as given. Then, we have that $\varphi(0)=0$ and for any pair $(z,w)\in\mathbb{C}\times\mathbb{C}$:

$$|z - w| = |\varphi(z) - \varphi(w)|$$

Thus

$$|\varphi(1)| = |\varphi(1) - \varphi(0)| = 1 = |\varphi(i)| = |\varphi(i) - \varphi(0)|$$

and

$$|\varphi(1) - \varphi(i)| = \sqrt{2}$$

Thus $\varphi(0)$, $\varphi(1)$, $\varphi(i)$, must form a right-angled triangle where the angle $\varphi(1)$ and $\varphi(i)$ makes at origin is 90° . Let $\varphi(1) = e^{i\theta}$. Hence $\varphi(i) = ie^{i\theta}$ or $-ie^{i\theta}$. For any $z \in \mathbb{C}$ $|z| = \varphi(z)$. Hence

$$|z| = |z - 0| = |\varphi(z)|$$
 $|z - 1| = |\varphi(z) - \varphi(1)|$ $|z - i| = |\varphi(z) - \varphi(i)|$ (1)

Since 0, 1, i are not co-linear then the circles can intersect can intersect at only one point at-most. Thus $\varphi(z)$ lies on that intersection

Case 1: $\varphi(i) = ie^{i\theta}$

Then we claim that $\varphi(z) = ze^{i\theta}$. We just need to check the equalities in (1)

$$\begin{aligned} |\varphi(z) - \varphi(0)| &= |ze^{i\theta}| = |z| \\ |\varphi(z) - \varphi(1)| &= |ze^{i\theta} - e^{i\theta}| = |(z-1)e^{i\theta}| = |z-1| \\ |\varphi(z) - \varphi(i)| &= |ze^{i\theta} - ie^{i\theta}| = |(z-i)e^{i\theta}| = |z-i| \end{aligned}$$

Thus φ rotates every complex number by a fixed number

Case 2: $\varphi(i) = -ie^{i\theta}$

We claim that $\varphi(z) = \overline{z}e^{i\theta} = \overline{z}e^{i\theta}$. We just need to check the equalities in (1)

$$\begin{split} |\varphi(z)-\varphi(0)| &= |\overline{z}e^{i\theta}| = |\overline{z}| = |z| \\ |\varphi(z)-\varphi(1)| &= |\overline{z}e^{i\theta}-e^{i\theta}| = |(\overline{z}-1)e^{i\theta}| = |\overline{z}-1| = |z-1| \\ |\varphi(z)-\varphi(i)| &= |\overline{z}e^{i\theta}+ie^{i\theta}| = |(\overline{z}+i)e^{i\theta}| = |\overline{z}+i| = |\overline{z}-\overline{i}| = |z-i| \end{split}$$

Thus φ first rotates every complex number by a fixed number then takes the conjugate of the number i.e. φ is a rotation followed by a reflection in the real axis

Problem 12 Ahlfors Page 78: Problem 4

Show that any linear transformation which transforms the real axis into itself can be written with real coefficients.

Solution: Let $\varphi(z)$ be a linear transformation with the additional restriction that $\varphi(z) \in \mathbb{R}$ whenever $z \in \mathbb{R}$. Hence

$$\varphi(z) = \frac{az+b}{cz+d}$$

for $a, b, c, d \in \mathbb{C}$. We will now find $\alpha, \beta, \gamma, \delta \in \mathbb{R}$ so that $\varphi(z) = \frac{\alpha z + \beta}{\gamma z + \delta}$. We need to distinguish separate cases:

If ad - bc = 0:

$$\varphi(z) = \frac{\alpha z + \beta}{\gamma z + \delta} = \frac{bc - ad}{c^2 \left(z + \frac{d}{a}\right)} + \frac{a}{c} = \frac{a}{c}$$

Now $\varphi(0) = \frac{a}{c} \in \mathbb{R} \implies \frac{a}{c} \in \mathbb{R}$

If $ad - bc \neq 0$:

If $a \neq 0$:

$$\varphi(z) = \frac{az+b}{cz+d} \cdot \frac{\overline{a}}{\overline{a}} = \frac{a'z+b'}{c'z+d'}, \quad a' \in \mathbb{R}$$

The important thing to observe is that we will then have $\Im a' = 0$, i.e $a \in \mathbb{R}$. We now have a representation

$$\varphi(z) = \frac{a'z + b'}{c'z + d'}, \quad a' \in \mathbb{R}$$

In the above we see that $z \to \infty \implies \phi(\infty) = \frac{a'}{c'}$ implying that $c' \in \mathbb{R}$ as well as a'. The transformation has an inverse

$$\varphi^{-1}(z) = \frac{d'z - b'}{a' - c'z}$$

If d'=0 then taking z=0 we see $\varphi(0)=b$ and hence achieve $b'\in\mathbb{R}$. We now need to show that the same holds whenever $d'\neq 0$. In the above we see that $z\to\infty\implies \varphi^{-1}(\infty)=-\frac{d'}{c'}$ implying that $d'\in\mathbb{R}$ as well as c'.

$$\varphi(0) = \frac{b'}{d'} \in \mathbb{R} \Longrightarrow b' \in \mathbb{R}$$

If a=0:

If a=0 then we have $\varphi(z)=\frac{b}{cz+d}$. Here if b=0 we have $\varphi(z)$ is non-invertible which is impossible. So

$$\varphi(z) = \frac{b}{cz+b} \cdot \frac{\overline{b}}{\overline{b}}$$

thus obtaining

$$\varphi(z) = \frac{b'}{c'z + d'}, \quad b' \in \mathbb{R}$$

Taking z=0 we see that $\varphi(0)=\frac{b'}{d'}$. We then have $d'\in\mathbb{R}$. If we take z=1 then

$$\varphi(1) = \frac{b'}{c' + d'}$$

Since $b', d, \in \mathbb{R}$ if $c' \notin \mathbb{R}$ then $c' + d' \notin \mathbb{R}$ but $c' + d' \in \mathbb{C}$ hence $\frac{b'}{c' + d'} \notin \mathbb{R}$ but $\frac{b'}{c' + d'} \in \mathbb{C}$. But $\varphi(1) \in \mathbb{R}$. So $c' \in \mathbb{R}$.

Hence φ can be written with real coefficients