

Q.1 Prove that the function $u = x(x^2 - 3y^2) + (x^2 - y^2) + 2xy$ is harmonic. Also find the conjugate harmonic function v & the corresponding analytic function $(u + iv)$.

A.1 $u = x(x^2 - 3y^2) + (x^2 - y^2) + 2xy = x^3 - 3xy^2 + x^2 - y^2 + 2xy$

$$u_x = 3x^2 - 3y^2 + 2x + 2y$$

$$u_{xx} = 6x + 2$$

$$u_y = -6xy - 2y + 2x$$

$$u_{yy} = -6x - 2$$

$$u_{xx} + u_{yy} = 6x + 2 - 6x - 2 = 0$$

\therefore function $u = x(x^2 - 3y^2) + (x^2 - y^2) + 2xy$ is harmonic since $u_{xx} + u_{yy} = 0$.

Now by Cauchy-Riemann equations;

$$v_y = u_x = 3x^2 - 3y^2 + 2x + 2y \quad \text{--- (1)}$$

$$v_x = -u_y = 6xy + 2y - 2x \quad \text{--- (2)}$$

To find analytic function:

$$f'(z) = u_x + iv_x = u_x - iu_y$$

$$= 3x^2 - 3y^2 + 2x + 2y + i(6xy + 2y - 2x)$$

By milne thomson ; put $x = z$ & $y = 0$ in $f'(z)$

$$f'(z) = 3z^2 + 2z - 2zi$$

$$\therefore f(z) = \int 3z^2 + 2z - 2zi \cdot dz + c$$

$$f(z) = z^3 + z^2 - iz^2 + C \rightarrow \text{analytic function}$$

Now $f(z) = u + iv$ & $z = x + iy$

$$\begin{aligned} \therefore u + iv &= x^3 - iy^3 - 3xy^2 + i3x^2y + x^2 - y^2 + i2xy - ix^2 + iy^2 + 2xy + C \\ &= \underbrace{(x^3 - 3xy^2 + x^2 - y^2 + 2xy)}_{u \text{ given}} + i(-y^3 + 3x^2y + 2xy - x^2 + y^2) + C \end{aligned}$$

$$\therefore v = -y^3 + 3x^2y + 2xy - x^2 + y^2 + C$$

v is harmonic conjugate of u

Q.2 Prove that the function $v = 3x^2y + x^2 - y^3 - y^2$ is harmonic. Also find the conjugate harmonic function u & the corresponding analytic function $(u+iv)$.

A.2 $v = 3x^2y + x^2 - y^3 - y^2$

$$v_x = 6xy + 2x$$

$$v_{xx} = 6y + 2$$

$$v_y = 3x^2 - 3y^2 - 2y$$

$$v_{yy} = -6y - 2$$

$$v_{xx} + v_{yy} = 6y + 2 - 6y - 2 = 0$$

\therefore function $v = 3x^2y + x^2 - y^3 - y^2$ is harmonic since $v_{xx} + v_{yy} = 0$.

To find analytic function:

$$\begin{aligned} f'(z) &= u_x + iv_x = v_y + iv_x \quad [u_x = v_y \text{ by CR-equation}] \\ &= 3x^2 - 3y^2 - 2y + i(6xy + 2x) \end{aligned}$$

By Milne Thomson method, put $x=z$ & $y=0$ in $f'(z)$

$$f'(z) = 3z^2 + 2zi$$

$$\therefore f(z) = \int (3z^2 + 2zi) \cdot dz = z^3 + iz^2 + C$$

$$\boxed{f(z) = z^3 + iz^2 + C} \rightarrow \text{analytic function}$$

Now $f(z) = u+iv$; $z = x+iy$

$$\begin{aligned} \therefore u+iv &= x^3 - iy^3 - 3xy^2 + i3x^2y + ix^2 - iy^2 - 2xy + C \\ &= (x^3 - 3xy^2 - 2xy) + i(3x^2y + x^2 - y^3 - y^2) + C \end{aligned}$$

$v \rightarrow \text{given}$

$$\therefore \boxed{u = x^3 - 3xy^2 - 2xy + C}$$

u is harmonic conjugate of v

Q.3 Find the analytic function $w = u + iv$, if $u = e^x (x \sin y + y \cos y)$. Hence find v .

A.3

$$u = e^x x \sin y + e^x y \cos y$$

$$u_x = e^x x \sin y + e^x \sin y + e^x y \cos y$$

$$u_{xx} = e^x x \sin y + e^x \sin y + e^x \sin y + e^x y \cos y = e^x x \sin y + 2e^x \sin y + e^x y \cos y$$

$$u_y = e^x x \cos y + e^x \cos y - e^x y \sin y$$

$$u_{yy} = -e^x x \sin y - e^x \sin y - e^x \sin y - e^x y \cos y = -e^x x \sin y - 2e^x \sin y - e^x y \cos y$$

$$\Rightarrow u_{xx} + u_{yy} = 0 \quad \text{i.e. } u \text{ is harmonic function}$$

$$w = u + iv = f(z) \rightarrow \text{analytic function}$$

$$\text{Now } f'(z) = u_x + iv_x = u_x - iu_y \quad [v_x = -u_y \text{ by CR equation}]$$

$$f'(z) = e^x x \sin y + e^x \sin y + e^x y \cos y - i(e^x x \cos y + e^x \cos y - e^x y \sin y)$$

By Milne-Thomson method, put $x = z$ & $y = 0$ in $f'(z)$

$$f'(z) = -i(e^z z + e^z)$$

$$\therefore f(z) = -i \int e^z z + e^z \cdot dz = -i \left[\int e^z z \cdot dz + \int e^z \cdot dz \right] \\ = -i \left[z(e^z) - \int e^z \cdot dz + \int e^z \cdot dz \right] + c$$

$$\boxed{f(z) = -ize^z + c} \rightarrow \text{analytic function } w = u + iv$$

$$f(z) = u + iv = w \quad ; \quad z = x + iy$$

$$u + iv = -i(x + iy)e^{(x+iy)} + c = (y - ix)e^x \cdot e^{iy} + c$$

$$= e^x (y - ix)(\cos y + i \sin y) + c \quad [e^{i\theta} = \cos \theta + i \sin \theta]$$

$$= e^x (y \cos y + i y \sin y - ix \cos y + x \sin y) + c$$

$$= \underbrace{e^x (x \sin y + y \cos y)}_{u \rightarrow \text{given}} + i(e^x y \sin y - e^x x \cos y) + c$$

$u \rightarrow \text{given}$

$$\therefore \boxed{v = e^x y \sin y - e^x x \cos y + c}$$

v is harmonic conjugate of u .

Q.4 Find the analytic function $w = u + iv$, if $v = e^{-x}(x \cos y + y \sin y)$. Hence find u .

A.4

$$v = e^{-x} x \cos y + e^{-x} y \sin y$$

$$v_x = -e^{-x} x \cos y + e^{-x} \cos y - e^{-x} y \sin y$$

$$v_{xx} = e^{-x} x \cos y - e^{-x} \cos y - e^{-x} \cos y + e^{-x} y \sin y$$

$$v_{xy} = -e^{-x} x \sin y + e^{-x} \sin y + e^{-x} y \cos y$$

$$v_{yy} = -e^{-x} x \cos y + e^{-x} \cos y + e^{-x} \cos y - e^{-x} y \sin y$$

$$\therefore v_{xx} + v_{yy} = 0 \quad \text{i.e. } v \text{ is harmonic function}$$

$$W = u + iv = f(z) \rightarrow \text{analytic function}$$

$$\text{Now } f'(z) = u_x + iv_x = v_y + iv_x \quad [u_x = v_y \text{ by CR-eq}]$$

$$f'(z) = -e^{-x} x \sin y + e^{-x} \sin y + e^{-x} y \cos y + i(-e^{-x} x \cos y + e^{-x} \cos y - e^{-x} y \sin y)$$

By Milne-Thomson, put $x = z$ & $y = 0$ in $f'(z)$

$$f'(z) = i(-e^{-z} z + e^{-z})$$

$$f(z) = i \left[\int e^{-z} dz - \int e^{-z} z dz \right] + C$$

$$= i \left[\int e^{-z} dz + z e^{-z} - \int e^{-z} dz \right] + C$$

$$\boxed{f(z) = i z e^{-z} + C} \rightarrow \text{analytic function } w = u + iv$$

$$\text{At } z = x + iy, \quad f(z) = u + iv = w; \quad z = x + iy$$

$$u + iv = i(x + iy) e^{-x - iy} = (ix - y) e^{-x} \cdot e^{-iy} = (ix - y) e^{-x} (\cos y - i \sin y)$$

$$\therefore [e^{-i\theta} = \cos \theta - i \sin \theta]$$

$$\begin{aligned} \therefore u + iv &= e^{-x} (ix \cos y + x \sin y - y \cos y + i y \sin y) \\ &= e^{-x} (x \sin y - y \cos y) + i \underbrace{(e^{-x} (x \cos y + y \sin y))}_{v \rightarrow \text{given}} \end{aligned}$$

$$\therefore \boxed{u = e^{-x} (x \sin y - y \cos y)}$$

u is harmonic conjugate of v

Q.5 Find the analytic function $w = u + iv$, if $v = e^{-2y}(y \cos 2x + x \sin 2x)$. Hence find u .

A.5 $v = e^{-2y} y \cos 2x + e^{-2y} x \sin 2x$

$$v_x = -2e^{-2y} y \sin 2x + e^{-2y} \sin 2x + 2e^{-2y} x \cos 2x$$

$$\begin{aligned} v_{xx} &= -4e^{-2y} y \cos 2x + 2e^{-2y} \cos 2x + 2e^{-2y} \cos 2x - 4e^{-2y} x \sin 2x \\ &= -4e^{-2y} y \cos 2x + 4e^{-2y} \cos 2x - 4e^{-2y} x \sin 2x \end{aligned}$$

$$v_y = e^{-2y} \cos 2x - 2e^{-2y} y \cos 2x - 2e^{-2y} x \sin 2x$$

$$\begin{aligned} v_{yy} &= -2e^{-2y} \cos 2x - 2e^{-2y} \cos 2x + 4e^{-2y} y \cos 2x + 4e^{-2y} x \sin 2x \\ &= 4e^{-2y} y \cos 2x - 4e^{-2y} \cos 2x + 4e^{-2y} x \sin 2x \end{aligned}$$

$\therefore v_{xx} + v_{yy} = 0$ i.e. v is harmonic function

$w = u + iv = f(z) \rightarrow$ analytic function

By CR-eqn $u_x = v_y$; $u_y = -v_x$

$$\begin{aligned} f'(z) &= u_x + iv_x = v_y + iv_x \\ &= e^{-2y} \cos 2x - 2e^{-2y} y \cos 2x - 2e^{-2y} x \sin 2x + i(-2e^{-2y} y \sin 2x \\ &\quad + e^{-2y} \sin 2x + 2e^{-2y} x \cos 2x) \end{aligned}$$

By Milne-Thomson method, put $x = z$ & $y = 0$ in $f'(z)$

$$f'(z) = \cos 2z - 2z \sin 2z + i(\sin 2z + 2z \cos 2z)$$

$$f(z) = \frac{\sin 2z}{2} - \frac{i \cos 2z}{2} - 2 \int z \sin 2z$$

$$\begin{aligned} f(z) &= \int \cos 2z \cdot dz - 2 \int z \sin 2z \cdot dz + i \int \sin 2z dz + 2i \int z \cos 2z \cdot dz + C \\ &= \int \cos 2z \cdot dz + 2 \cos 2z - \int \cos 2z \cdot dz + i \int \sin 2z dz + iz \sin 2z - i \int \sin 2z dz + C \end{aligned}$$

$$f(z) = z \cos 2z + i z \sin 2z + C \rightarrow \text{analytic function}$$

$$f(z) = z (\cos 2z + i \sin 2z) + C = z e^{i2z} + C$$

$$f(z) = z e^{i2z} + C \rightarrow \text{analytic equation.}$$

Now $f(z) = u + iv$ & $z = x + iy$

$$u + iv = (x + iy) e^{2ix - 2y} + C = (x + iy) e^{-2y} \cdot e^{2ix} + C$$

$$u+iv = (x+iy) \cdot e^{-2y} \cdot (\cos 2x + i \sin 2x) + c$$

$$\therefore [e^{i0} = \cos 0 + i \sin 0]$$

$$\begin{aligned} u+iv &= e^{-2y} (x \cos 2x + ix \sin 2x + iy \cos 2x - y \sin 2x) + c \\ &= e^{-2y} (x \cos 2x - y \sin 2x) + i \underbrace{e^{-2y} (x \cos 2x + y \sin 2x)}_{v \rightarrow \text{given}} + c \end{aligned}$$

$$\therefore \boxed{u = e^{-2y} (x \cos 2x - y \sin 2x) + c}$$

u is harmonic conjugate of v

Q.6 Find the analytic function $f(z) = P+iQ$, if $P-Q = \frac{\sin 2x}{\cosh 2y - \cos 2x}$

A.6 $f(z) = P+iQ$ — (1)

$if(z) = i(P+iQ) = iP-Q$ — (2)

(1)+(2) $\rightarrow f(z) + if(z) = P+iQ + iP-Q = (P-Q) + i(P+Q)$

$(1+i)f(z) = (P-Q) + i(P+Q)$

Let $F(z) = (1+i)f(z)$ & $U = u-v$; $V = u+v$ [$P=u, Q=v$]

$\therefore F(z) = U+iV$

Given $P-Q = u-v = U = \frac{\sin 2x}{\cosh 2y - \cos 2x}$

$$U_x = \frac{2 \cos 2x (\cosh 2y - \cos 2x) - \sin 2x (2 \sin 2x)}{(\cosh 2y - \cos 2x)^2}$$

$$U_x = \frac{2 [\cosh 2y \cos 2x - 1]}{(\cosh 2y - \cos 2x)^2}$$

$$U_y = \frac{(0)(\cosh 2y - \cos 2x) - \sin 2x (2 \sinh 2y)}{(\cosh 2y - \cos 2x)^2} = \frac{-2 \sinh 2y \sin 2x}{(\cosh 2y - \cos 2x)^2}$$

Now $F'(z) = U_x + iV_x = U_x - iU_y$ [$\because V_x = -U_y$ by CR-egns]

$$F'(z) = \frac{2 (\cosh 2y \cos 2x - 1)}{(\cosh 2y - \cos 2x)^2} + i (2 \sinh 2y \sin 2x)$$

By Milne-Thomson method, put $x=z$ & $y=0$ in $F'(z)$

$$F'(z) = \frac{-2(1-\cos 2z)}{(1-\cos 2z)^2} + i(0) = -\operatorname{cosec}^2 z + 0$$

$$F'(z) = -\operatorname{cosec}^2 z$$

$$F(z) = \int -\operatorname{cosec}^2 z \, dz + C = \cot z + iC$$

$$F(z) = \cot z + iC$$

$$(1+i)f(z) = \cot z + iC$$

$$f(z) = \frac{\cot z}{1+i} + \frac{iC}{1+i}$$

$$\text{Let } C_1 = \frac{iC}{1+i}$$

$$f(z) = \frac{\cot z (1-i)}{(1+i)(1-i)} + C_1$$

$$f(z) = \frac{(1-i)}{2} \cot z + C_1 \rightarrow \text{analytic function.}$$

Q.7 Evaluate $\int_0^{2\pi} \frac{a \, d\theta}{a^2 + \sin^2 \theta}$ $a > 0$

A.7 $\sin^2 \theta = \frac{1 - \cos 2\theta}{2}$ (Type-1 problem)

$$\int_0^{2\pi} \frac{a \, d\theta}{a^2 + \sin^2 \theta} = 2a \int_0^{2\pi} \frac{d\theta}{2a^2 + 1 - \cos 2\theta}$$

$$\text{Let } 2\theta = \phi \rightarrow 2d\theta = d\phi$$

$$\text{if } \theta = 0 \rightarrow \phi = 0$$

$$\text{if } \theta = 2\pi \rightarrow \phi = 4\pi$$

$$I = a \int_0^{4\pi} \frac{d\phi}{2a^2 + 1 - \cos \phi} = 2a \int_0^{2\pi} \frac{d\phi}{2a^2 + 1 - \cos \phi}$$

since cos is even

$$\text{Let } z = e^{i\phi} \rightarrow \frac{dz}{d\phi} = ie^{i\phi} = iz \rightarrow d\phi = \frac{dz}{iz}$$

$$\cos \phi = \frac{1}{2} \left(\frac{z^2 + 1}{z} \right)$$

$$I = \int_C \frac{2a \frac{dz}{iz}}{2a^2 + 1 - \frac{1}{2} \left(\frac{z^2 + 1}{z} \right)} = 4a \int_C \frac{dz}{-z^2 + z(4a^2 + 2) - 1}$$

$$I = -\frac{4a}{i} \int_C \frac{dz}{z^2 - z(4a^2 + 2) + 1} \quad \text{---(1)}$$

$$\text{Let } z^2 - z(4a^2+2) + 1 = 0$$

$$\text{then } z = \frac{(4a^2+2) \pm \sqrt{16a^4+16a^2}}{2} = 2a^2+1 \pm 2a\sqrt{a^2+1}$$

$$z = 2a^2+1+2a\sqrt{a^2+1}, \quad 2a^2+1-2a\sqrt{a^2+1}$$

$$\text{Let } \alpha = 2a^2+1+2a\sqrt{a^2+1} \quad \& \quad \beta = 2a^2+1-2a\sqrt{a^2+1} \quad a > 0$$

$\Rightarrow \beta$ lies inside 'C'

$$[\text{Res } f(z)]_{z=\beta} = \frac{P(\beta)}{Q'(\beta)} \quad \text{where } \frac{P(z)}{Q(z)} = \frac{1}{(z-\alpha)(z-\beta)}$$

$$\therefore [\text{Res } f(z)]_{z=\beta} = \frac{1}{z-\alpha+z-\beta} = \frac{1}{\beta-\alpha}$$

$$\text{Now } \beta - \alpha = -4a\sqrt{a^2+1}$$

$$\therefore [\text{Res } f(z)]_{z=\beta} = \frac{1}{-4a\sqrt{a^2+1}}$$

$$(1) \Rightarrow \frac{-4a \times 2\pi i \times 1}{-4a\sqrt{a^2+1}}$$

$$\boxed{I = \frac{2\pi}{\sqrt{a^2+1}}, \quad a > 0}$$

Q.8 $\int_0^\infty \frac{x^4 dx}{x^6+1}$

$$\rightarrow \int_C \frac{z^4 dz}{z^6+1} = \int_{-R}^R \frac{z^4 dx}{z^6+1} + \int_{C_1} \frac{z^4 dz}{z^6+1}$$

For $\int_C \frac{z^4}{z^6+1} dz$ Let $z^6+1=0$ $\hookrightarrow 0$ when $R \rightarrow \infty$
 $z^6 = -1 = e^{i(2n+1)\pi} \Rightarrow z = e^{i(2n+1)\pi/6}$
 $n = 0, 1, 2, 3, 4, 5$

$n=0$ $z = e^{i\pi/6} = \frac{\sqrt{3}+i}{2}$ $n=3$ $z = e^{i7\pi/6} = -\frac{(\sqrt{3}+i)}{2}$

$n=1$ $z = e^{i\pi/2} = i$ $n=4$ $z = -\frac{(\sqrt{3}+i)}{2} e^{i3\pi/2} = -i$

$n=2$ $z = e^{i5\pi/6} = \frac{-\sqrt{3}+i}{2}$ $n=5$ $z = e^{i11\pi/6} = \frac{\sqrt{3}-i}{2}$

$z = e^{i\pi/6}, e^{i\pi/2}, e^{i5\pi/6}$ lie inside 'c'

\therefore

$$R_1 = \text{Res}[f(z), z = e^{i\pi/6}] = \frac{P(z)}{Q'(z)} \quad \text{where } P(z) = z^4 \text{ \& } Q(z) = z^6 + 1$$

$$= \frac{e^{i2\pi/3}}{6e^{i5\pi/6}} = \frac{e^{-i\pi/6}}{6} \quad \therefore Q'(z) = 6z^5$$

$$R_2 = \text{Res}[f(z), z = e^{i\pi/2}] = \frac{e^{i4\pi/2}}{6e^{i5\pi/2}} = \frac{e^{-i\pi/2}}{6}$$

$$R_3 = \text{Res}[f(z), z = e^{i5\pi/6}] = \frac{e^{-i5\pi/6}}{6}$$

$$\int_C \frac{z^4}{z^6+1} dz = 2\pi i [R_1 + R_2 + R_3] = \frac{\pi i}{3} [e^{-i\pi/6} + e^{-i\pi/2} + e^{-i5\pi/6}]$$

$$= \frac{\pi i}{3} [\sqrt{3}-i + (-i) + (-\sqrt{3}-i)] = \frac{\pi}{2}$$

$$\therefore \int_{-R}^R \frac{x^4}{x^6+1} dx + \int_C \frac{z^4}{z^6+1} dz = \frac{\pi}{2}$$

$$R \rightarrow \infty \quad \therefore \hookrightarrow 0$$

$$\int_{-\infty}^{\infty} \frac{x^4}{x^6+1} dx = \frac{\pi}{2} \rightarrow 2 \int_0^{\infty} \frac{x^4}{x^6+1} dx = \frac{\pi}{2}$$

$$\therefore \boxed{\int_0^{\infty} \frac{x^4}{x^6+1} dx = \frac{\pi}{4}}$$

Q.9

$$\int_{-\infty}^{\infty} \frac{\sin x}{x^2+4x+5} dx$$

$$\sin x \rightarrow e^{ix}$$

$$\int_C \frac{e^{iz}}{z^2+4z+5} dz = \int_{-R}^R \frac{e^{ix}}{x^2+4x+5} dx + \int_C \frac{e^{iz}}{z^2+4z+5} dz$$

$$\rightarrow \int_C \frac{e^{iz}}{z^2+4z+5} \cdot dz$$

$$P(z) = e^{iz}$$

$$Q(z) = z^2+4z+5 ; Q'(z) = 2z+4$$

$$\text{Let } z^2+4z+5 = 0$$

$$z = \frac{-4 \pm \sqrt{16-20}}{2} = -2 \pm i$$

$$\text{So } z = -2+i, z = -2-i$$

$z = -2+i$ lies inside 'C' is a simple pole

$$\text{Res}[f(z), z = -2+i] = \frac{P(z)}{Q'(z)} = \frac{e^{i(-2+i)}}{2(-2+i)+4} = \frac{e^{-2i}}{2ie}$$

$$\int_C \frac{e^{iz}}{z^2+4z+5} \cdot dz = 2\pi i \times \frac{e^{-2i}}{2ie} = \frac{\pi e^{-2i}}{e}$$

$$\int_{-R}^R \frac{e^{ix}}{x^2+4x+5} \cdot dx + \int_{C_1} \frac{e^{iz}}{z^2+4z+5} \cdot dz = \frac{\pi e^{-2i}}{e}$$

$$R \rightarrow \infty \text{ then } \downarrow 0$$

$$\therefore \int_{-\infty}^{\infty} \frac{e^{ix}}{x^2+4x+5} dx = \frac{\pi e^{-2i}}{e}$$

or

$$\int_{-\infty}^{\infty} \frac{(\cos x + i \sin x)}{x^2+4x+5} dx = \frac{\pi}{e} [\cos 2 - i \sin 2]$$

comparing imaginary parts on both side.

$$\int_{-\infty}^{\infty} \frac{\sin x}{x^2+4x+5} dx = -\frac{\pi \sin 2}{e}$$

Q.10 $\int_{-\infty}^{\infty} \frac{\cos ax}{x^2+b^2} \cdot dx \quad a > 0, b > 0$

$$\cos ax \rightarrow e^{iax}$$

$$\int_C \frac{e^{iaz}}{z^2+b^2} dz = \int_{-R}^R \frac{e^{iax}}{x^2+b^2} dx + \int_{C_1} \frac{e^{iaz}}{z^2+b^2} dz$$

→ $\int_C \frac{e^{iaz}}{z^2+b^2} dz$; Let $z^2+b^2=0 \therefore z=\pm ib$
only $z=ib$ lies inside 'C' & it is simple pole

$$P(z) = e^{iaz} ; Q(z) = z^2+b^2 ; Q'(z) = 2z$$

$$\text{Res}[f(z), z=ib] = \frac{P(z)}{Q'(z)} = \frac{e^{-ab}}{2ib}$$

$$\int_C \frac{e^{iaz}}{z^2+b^2} dz = 2\pi i \times \frac{e^{-ab}}{2ib} = \frac{\pi}{b} e^{-ab}$$

$$\therefore \int_{-R}^R \frac{e^{iax}}{x^2+b^2} dx + \int_C \frac{e^{iaz}}{z^2+b^2} dz = \frac{\pi e^{-ab}}{b}$$

$R \rightarrow \infty$ then $\downarrow 0$

So $\int_{-\infty}^{\infty} \frac{e^{iax}}{x^2+b^2} dx = \frac{\pi}{b} e^{-ab}$

(or)

$$\int_{-\infty}^{\infty} \frac{(\cos ax + i \sin ax)}{x^2+b^2} dx = \frac{\pi}{b} e^{-ab}$$

comparing real parts on both side

$$\boxed{\int_{-\infty}^{\infty} \frac{\cos ax}{x^2+b^2} dx = \frac{\pi}{b} e^{-ab}}$$

Q.11 Evaluate $\int_0^{2\pi} \frac{d\theta}{a + b \sin \theta}$ ($a > b > 0$)

$$\sin \theta = \frac{1}{2i} \left[\frac{z^2 - 1}{z} \right] \quad d\theta = \frac{dz}{iz}$$

$$\int_0^{2\pi} \frac{d\theta}{a + b \sin \theta} = \int_C \frac{dz/iz}{\frac{2aiz + bz^2 - b}{2iz}} = \frac{2}{b} \int_C \frac{dz}{z^2 + \frac{2ai}{b}z - 1}$$

For $\int \frac{dz}{z^2 + \frac{2ai}{b}z - 1}$

Let $z^2 + \frac{2ai}{b}z - 1 = 0$

$$z = \frac{-2ai/b \pm \sqrt{-4a^2/b^2 + 4}}{2} = \frac{-2ai/b \pm 2/b \sqrt{b^2 - a^2}}{2}$$

$$z = \frac{-ai \pm \sqrt{b^2 - a^2}}{b} = \frac{-ai \pm i(-a \pm \sqrt{a^2 - b^2})}{b} \quad (\because a > b > 0)$$

Singular points $z = \frac{-ai + i\sqrt{a^2 - b^2}}{b}$ & $z = \frac{-ai - i\sqrt{a^2 - b^2}}{b}$ are simple poles

& only $z = \frac{i}{b}(-a + \sqrt{a^2 - b^2})$ lies inside 'C': $|z| = 1$

Let $\alpha = \frac{i}{b}(-a + \sqrt{a^2 - b^2})$ & $\beta = \frac{i}{b}(-a - \sqrt{a^2 - b^2})$

$$\int \text{Res}[f(z), z=\alpha] = \lim_{z \rightarrow \alpha} (z-\alpha) \frac{1}{(z-\alpha)(z-\beta)} = \lim_{z \rightarrow \alpha} \frac{1}{z-\beta} = \frac{1}{\alpha-\beta}$$

$$\therefore \text{Res}[f(z), z=\alpha] = \frac{1}{\frac{2i\sqrt{a^2 - b^2}}{b}} = \frac{b}{2i\sqrt{a^2 - b^2}} = \frac{-ib}{2\sqrt{a^2 - b^2}}$$

$$\frac{2}{b} \int_C \frac{dz}{z^2 + \frac{2ai}{b}z - 1} = \frac{2}{-b} \times 2\pi i \times \frac{(-ib)}{2\sqrt{a^2 - b^2}} = \frac{2\pi}{\sqrt{a^2 - b^2}}$$

$$\int_0^{2\pi} \frac{d\theta}{a + b \sin \theta} = \frac{2\pi}{\sqrt{a^2 - b^2}} \quad (a > b > 0)$$

Q.12 $\int_0^{2\pi} \frac{\sin^2 \theta}{a+b\cos\theta} d\theta$

$$\sin^2 \theta = \frac{1-\cos 2\theta}{2} ; \cos \theta = \frac{z^2+1}{2z} ; \cos 2\theta = \frac{z^4+1}{2z^2}$$

$$\int_0^{2\pi} \frac{\sin^2 \theta}{a+b\cos\theta} d\theta = \int_0^{2\pi} \frac{1-\cos 2\theta}{2(a+b\cos\theta)} d\theta = \oint_C \frac{i}{2b} \int_C \frac{(z^2-1)^2}{z^2(z^2+\frac{2a}{b}z+1)} dz$$

$$\oint_C \frac{(z^2-1)^2}{z^2(z^2+\frac{2a}{b}z+1)} dz \quad \text{Let } z^2(z^2+\frac{2a}{b}z+1) = 0$$

$z=0$ is pole of order 2 & lies inside 'C': $|z|=1$

$z = \frac{-a \pm \sqrt{a^2-b^2}}{b}$ only $z = \frac{-a+\sqrt{a^2-b^2}}{b}$ lies inside 'C' & is a simple pole.

$$\alpha = \frac{-a+\sqrt{a^2-b^2}}{b} ; \beta = \frac{-a-\sqrt{a^2-b^2}}{b}$$

$$\begin{aligned} \text{Res}[f(z), z \rightarrow \alpha] &= \lim_{z \rightarrow \alpha} \frac{(z-\alpha)(z^2-1)^2}{z^2(z-\alpha)(z-\beta)} = \lim_{z \rightarrow \alpha} \frac{(z^2-1)^2}{z^2(z-\beta)} = \frac{(\alpha^2-1)^2}{\alpha^2(\alpha-\beta)} \\ &= \frac{\alpha^2-2+\frac{1}{\alpha^2}}{\alpha-\beta} = \frac{2\sqrt{a^2-b^2}}{b} \end{aligned}$$

derivation / calculation shown at last

$$\begin{aligned} \text{Res}[f(z), z \rightarrow 0] &= \frac{1}{1!} \lim_{z \rightarrow 0} \frac{d}{dz} \frac{z^2 \cdot (z^2-1)^2}{z^2(z^2+\frac{2a}{b}z+1)} = \lim_{z \rightarrow 0} \frac{d}{dz} \frac{(z^2-1)^2}{(z^2+\frac{2a}{b}z+1)} \\ &= \lim_{z \rightarrow 0} \frac{2b(z^2-1)(3a^2z^2+a+b(z^2+3)z)}{(2az+bz^2+b)^2} = \frac{2b \times -1 \times a}{b^2} = -\frac{2a}{b} \end{aligned}$$

$$\therefore \frac{i}{2b} \oint_C \frac{(z^2-1)^2}{z^2(z^2+\frac{2a}{b}z+1)} dz = \frac{i}{2b} \times 2\pi i \left[\frac{2\sqrt{a^2-b^2}}{b} - \frac{2a}{b^2} \right] = \frac{2\pi(a-\sqrt{a^2-b^2})}{b^2}$$

$$\boxed{\int_0^{2\pi} \frac{\sin^2 \theta}{a+b\cos\theta} d\theta = \frac{2\pi(a-\sqrt{a^2-b^2})}{b^2}}$$

$$\frac{\alpha^2 + \frac{1}{\alpha^2} - 2}{\alpha - \beta} \rightarrow \text{Derivation / calculation for Res}[f(z), z=\alpha]$$

$$\alpha^2 = \frac{a^2 + a^2 - b^2 - 2a\sqrt{a^2 - b^2}}{b^2} = \frac{2a^2 - b^2 - 2a\sqrt{a^2 - b^2}}{b^2}$$

$$\frac{1}{\alpha^2} = \frac{b^2}{2a^2 - b^2 - 2a\sqrt{a^2 - b^2}}$$

$$\text{Numerator: } \alpha^2 + \frac{1}{\alpha^2} - 2 \rightarrow$$

$$\therefore \frac{(2a^2 - b^2 - 2a\sqrt{a^2 - b^2})(2a^2 - b^2 - 2a\sqrt{a^2 - b^2}) + b^4 - 2b^2(2a^2 - b^2 - 2a\sqrt{a^2 - b^2})}{b^2(2a^2 - b^2 - 2a\sqrt{a^2 - b^2})}$$

$$\frac{(4a^4 - 2a^2b^2 - 4a^3\sqrt{a^2 - b^2}) - 2a^2b^2 + b^4 + 2ab^2\sqrt{a^2 - b^2} - 4a^3\sqrt{a^2 - b^2} + 2ab^2\sqrt{a^2 - b^2} + 4a^2(a^2 - b^2) + b^4 - 2a^2b^2 + 2b^4 + 2ab^2\sqrt{a^2 - b^2}}{b^2(2a^2 - b^2 - 2a\sqrt{a^2 - b^2})}$$

$$\frac{8a^4 + 4b^4 - 12a^2b^2 - 8a^3\sqrt{a^2 - b^2} + 8ab^2\sqrt{a^2 - b^2}}{b^2(2a^2 - b^2 - 2a\sqrt{a^2 - b^2})}$$

$$\frac{4(2a^4 - 2a^2b^2 + b^4 - a^2b^2 - 2a^3\sqrt{a^2 - b^2}(a^2 - b^2))}{b^2(2a^2 - b^2 - 2a\sqrt{a^2 - b^2})}$$

$$\frac{4(2a^2(a^2 - b^2) - b^2(a^2 - b^2) - 2a\sqrt{a^2 - b^2}(a^2 - b^2))}{b^2(2a^2 - b^2 - 2a\sqrt{a^2 - b^2})}$$

$$\frac{4(a^2 - b^2)(2a^2 - b^2 - 2a\sqrt{a^2 - b^2})}{b^2(2a^2 - b^2 - 2a\sqrt{a^2 - b^2})} = \frac{4(a^2 - b^2)}{b^2}$$

$$\text{Denominator: } \alpha - \beta = \frac{2\sqrt{a^2 - b^2}}{b}$$

$$\text{Num: } \frac{4(a^2 - b^2)}{b^2} \times \frac{b}{2\sqrt{a^2 - b^2}}$$

$$= \frac{2\sqrt{a^2 - b^2}}{b}$$