

COMPLEX NUMBER SYSTEM

Complex no. is a no. that can be expressed in the form of $a+ib$ (or $x+iy$) where a and b are real numbers. and i is the root of $x^2+1=0$. (No. real number satisfies this equation)

Fundamental THEOREM

All polynomial eq's with real or complex coefficients in a single variable have a solution in complex number system.

$$(x^2 + 1) = 0$$

Properties

- ① $z_1 + z_2 = z_2 + z_1$, $(z_1 z_2) = z_2 z_1$
- ② $(z_1 + z_2) + z_3 = z_1 + (z_2 + z_3)$, $(z_1 z_2) z_3 = z_1 (z_2 z_3)$
- ③ $z_1(z_2 + z_3) = z_1 z_2 + z_1 z_3$

$$(x+y) + i(u+v)$$

\Rightarrow Complex Conjugate

A complex no. is real if and only if it is equal to its conjugate. then, $\bar{z} = x - iy$.

$$\text{Prove: } \bar{z}_1 \bar{z}_2 = (\bar{z}_1 + \bar{z}_2 + i(\bar{y} - x)) =$$

$$\text{Let; } z_1 = x + iy \text{ & } z_2 = a + ib$$

$$z_1 z_2 = (x+iy)(a+ib)$$

$$= ix + ibx + iay + i^2by = -by$$

$$= (ax - by) + i(bx + dy)$$

$$\bar{z}_1 \bar{z}_2 = (ax - by) - i(bx + dy)$$

$$\bar{z}_1 \cdot \bar{z}_2 = (x - iy)(a - ib)$$

$$= ax - ibx - iay + i^2by = -by$$

$$= (ax - by) - i(bx + ay)$$

$$\text{Hence, } LHS = RHS$$

$$\bar{z}_1 \bar{z}_2 = \bar{z}_1 \cdot \bar{z}_2$$

Hence, proved.

$$\checkmark z^n = (x+iy)^n = r^n (\cos \theta + i \sin \theta)^n$$

$$\checkmark (\cos \theta + i \sin \theta)^n = \cos n\theta + i \sin n\theta$$

Function of COMPLEX VARIABLE.

Let $z = x+iy$, in which x & y are independent real variables, i.e. known as a complex variable then the map $f: C \rightarrow C$ defined as

$$w = f(z)$$

is called the function of complex variable.

$$\text{For example; } f(z) = \bar{z}, \quad f(z) = \bar{z}^2 + z$$

$$(z = x+iy) \Rightarrow z^2 = x^2 - y^2 + 2ixy$$

$$f(z) = x^2 + iy \quad \begin{matrix} \downarrow \\ u(x,y) \end{matrix} \quad \begin{matrix} \downarrow \\ v(x,y) \end{matrix}$$

$$f(z) = u(x,y) + iv(x,y)$$

$$\Rightarrow f(z) = \bar{z} \cdot \operatorname{Re}(z) + z^2 + \operatorname{Im}(z)$$

$$= (x-iy)x + (x+iy)^2 + iy$$

$$= x^2 - ixy + x^2 - y^2 + i2xy + iy$$

$$= (2x^2 - y^2 + iy) + ixy$$

$$(x,y) \rightarrow u = 2x^2 - y^2 + iy \quad v = xy$$

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

$$u = \sqrt{x^2 + y^2} \quad v = 0$$

* LIMIT

Let $w = f(z)$ be a function of z and let $u(x, y)$ &

$v(x, y)$ denotes the real & imaginary parts of w .

Let $\bar{z} \rightarrow z_0 = u_0 + i v_0$ be a fixed complex number.

We say that if the limits of $f(z)$ as $z \rightarrow z_0$ (tends to)

$$\lim_{z \rightarrow z_0} f(z) = w_0.$$

when, $u(x, y) \rightarrow u_0$ & $v(x, y) \rightarrow v_0$.

$$\Rightarrow \lim_{z \rightarrow 0} \frac{z}{|z|} = \lim_{\substack{x \rightarrow 0 \\ y \rightarrow 0}} \frac{x+iy}{\sqrt{x^2+y^2}} = \lim_{\substack{x \rightarrow 0 \\ y \rightarrow 0}} \frac{x+imx}{\sqrt{x^2+m^2x^2}}$$

$$= \lim_{y \rightarrow 0} i(1+m)$$

since two at different $\sqrt{1+m^2}$ parallel to $y=x$

[Two Path Test]

LIMIT DOES NOT EXIST = w_0
(as it depends on 'm').

$\begin{cases} 1 \\ 2 \end{cases}$ (different values from two different paths)

$$\forall \Delta \exists \delta_1 & \exists \delta_2 \text{ s.t. } \frac{|f(z) - w_0|}{|z - z_0|} < \epsilon$$

* CONTINUITY

A function $w = f(z)$ is said to be continuous at

$z = z_0$ if $\lim_{z \rightarrow z_0} f(z)$ exists and is equal to $f(z_0)$.

i.e. $\lim_{z \rightarrow z_0} f(z) = f(z_0)$

value of
 $f(z)$ at
 $z = z_0$.

$$\forall \Delta \exists \delta_1 & \exists \delta_2 \text{ s.t. } \frac{|f(z) - w_0|}{|z - z_0|} < \epsilon$$

$$\forall \Delta \exists \delta_1 & \exists \delta_2 \text{ s.t. } |z - z_0| < \delta_1$$

$$\text{then } |w - w_0| < \epsilon$$

* DIFFERENTIABILITY

Let $w = f(z)$ be a function of complex variable z and let $z_0 + \Delta z_0$ denote a point in the neighbourhood of a fixed point z_0 .

Then, the derivative $f'(z)$ is defined by the relation

$$f'(z_0) = \lim_{\Delta z \rightarrow 0} \frac{f(z_0 + \Delta z_0) - f(z_0)}{\Delta z_0}$$

$$\frac{dw}{dz} = \lim_{\Delta z \rightarrow 0} \frac{\Delta w}{\Delta z}$$

$$= \lim_{\begin{array}{l} \Delta x \rightarrow 0 \\ \Delta y \rightarrow 0 \end{array}} \frac{\Delta u + i\Delta v}{\Delta x + i\Delta y}$$

According to two path test;

when $\Delta z \rightarrow 0$, along a path parallel to real axis

i.e. $\Delta y = 0$ and $\Delta x \rightarrow 0$

$$\frac{dw}{dz} = \lim_{\Delta x \rightarrow 0} \frac{\Delta u + i\Delta v}{\Delta x}$$

$$\frac{dw}{dz} = \lim_{\Delta x \rightarrow 0} \frac{\Delta u}{\Delta x} + i \lim_{\Delta x \rightarrow 0} \frac{\Delta v}{\Delta x}$$

$$\frac{dw}{dz} = \frac{\partial u}{\partial x} + i \frac{\partial v}{\partial x} \rightarrow ①$$

Now; $\Delta z \rightarrow 0$, along a path parallel to imaginary axis, $\Delta x = 0$, $\Delta y \rightarrow 0$

$$\frac{dw}{dz} = \lim_{\Delta y \rightarrow 0} \frac{\Delta u + i\Delta v}{i\Delta y}$$

$$= -i \lim_{\Delta y \rightarrow 0} \frac{\Delta u}{\Delta y} + \lim_{\Delta y \rightarrow 0} \frac{\Delta v}{\Delta y}$$

$$\frac{dw}{dz} = \frac{\partial v}{\partial y} - i \frac{\partial u}{\partial y} \rightarrow ②$$

As; $f'(z)$ exist, then

$$\frac{\partial u}{\partial x} + i \frac{\partial v}{\partial x} = \frac{\partial v}{\partial x} - i \frac{\partial u}{\partial y}$$

$$\frac{\partial u}{\partial x} = \frac{\partial v}{\partial y}$$

and

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

$$u_x = v_y$$

$$v_x = -u_y$$

Cauchy Riemann (CR) Equations

* If function is differentiable, then CR eqn must satisfy.

* Differentiability imply continuity but converse is not true.

Ques: Show that the function $f(z) = \bar{z}$ is continuous at the point $z=0$ but not differentiable at $z=0$.

$$f(z) = \bar{z}$$

$$f(z) = x - iy$$

$$\text{where } \lim f(z) = \lim (x - iy)$$

$$\text{as } z \rightarrow 0 \quad \begin{cases} x \rightarrow 0 \\ y \rightarrow 0 \end{cases}$$

$$\text{Hence } \lim_{z \rightarrow 0} f(z) = 0$$

$$f(0) = \bar{0} = 0$$

Hence; the function is continuous at $z=0$.

Now;

$$f'(z_0) = \lim_{z \rightarrow z_0} \frac{f(z_0 + \Delta z) - f(z_0)}{\Delta z}$$

$$f'(0) = \lim_{\Delta z \rightarrow 0} \frac{f(0 + \Delta z_0) - f(0)}{\Delta z}$$

$$\Rightarrow \lim_{\Delta z \rightarrow 0} \frac{f(\Delta z_0) - 0}{\Delta z}$$

$$= \lim_{\Delta z \rightarrow 0} \frac{\Delta z}{\Delta z}$$

$$\text{Ansatz } (\neq \lim_{\substack{\Delta x \rightarrow 0 \\ \Delta y \rightarrow 0}} \frac{\Delta x - i\Delta y}{\Delta x + i\Delta y})$$

$$y = mx \quad \text{parallel tangent}$$

$$\Delta y = m \Delta x$$

$$\text{Ansatz } (\neq \lim_{\substack{\Delta x \rightarrow 0 \\ \Delta y \rightarrow 0}} \frac{\Delta x - i m \Delta x}{\Delta x + i m \Delta x})$$

$$f'(0) = \lim_{\substack{\Delta x \rightarrow 0 \\ \Delta y \rightarrow 0}} \frac{1 - im}{1 + im} \quad (\text{depends on } m)$$

Hence; $f'(z)$ does not exist at $z=0$.

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ANALYTIC FUNCTION

The function, $w = f(z)$ is said to be analytic at a point z_0 , if its derivative $f'(z)$ exist at $z=z_0$ and at every point in some neighbourhood of z_0 . $\therefore 0 = 0$

ANALYTICITY \Rightarrow DIFFERENTIABILITY

Necessary and sufficient condition for analyticity

Necessary & sufficient condition for a function

$f(z) = u(x,y) + i v(x,y)$ to be analytic in a region R in the z plane is that u, v and their first order partial derivatives

$\frac{\partial u}{\partial x}, \frac{\partial u}{\partial y}$ and $\frac{\partial v}{\partial x}, \frac{\partial v}{\partial y}$ are continuous in R

and their Cauchy Riemann (CR) eqns are satisfied at every point in R .

Sufficient condition for a function to be analytic.

Suppose that real & imaginary parts $u(x,y)$ & $v(x,y)$ of the function $f(z) = u(x,y) + i v(x,y)$ are continuous and have continuous first order partial derivative in domain & if u and v satisfies the CR eqn at all points in the domain D , then the function is analytical.

and;

$$f'(z) = u_x + i v_x := v_y - i u_y$$

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Analyticity implies differentiability but not conversely.

⇒ $f(z) = |z|^2$ is differentiable but not analytical.
(at $z=0$)

$$f'(z) = \lim_{\Delta z \rightarrow 0} \frac{f(z+\Delta z) - f(z)}{\Delta z}$$

$$|z|^2 = z \cdot \bar{z}$$

Date / /
Page No. 8

Shivalal

$$\lim_{\Delta z \rightarrow 0} (z + \Delta z)(\bar{z} + \Delta \bar{z}) - z\bar{z}$$

$$\text{Ansatz: } \Delta z \rightarrow 0, (z + \Delta z)(\bar{z} + \Delta \bar{z}) \rightarrow z\bar{z}$$

$$\text{Ansatz: } \lim_{\Delta z \rightarrow 0} (z + \Delta z)(\bar{z} + \Delta \bar{z}) - z\bar{z}$$

$\Delta z \rightarrow 0$ taking limit

$$f(z) = \lim_{\Delta z \rightarrow 0} (z \Delta \bar{z} + \bar{z} \Delta \bar{z})$$

$f'(0) = 0$ (removed constant first term)

A function is differentiable at $z=0$.

Now, for $z \neq 0$, $\lim_{\Delta z \rightarrow 0} \frac{(z \Delta \bar{z})}{\Delta z}$ does not exist.

$f(z)$ is not differentiable at $z \neq 0$.

(u, v) \rightarrow (p, q) \Rightarrow (p, q) does not exist at $p = (x, y)v$

Case $f(z) = u(x, y) + iv(x, y)$ exists and so,

$$\text{differentiable if } f'(z) = \frac{\partial u}{\partial x} + i \frac{\partial u}{\partial y} = \frac{\partial v}{\partial y} + i \frac{\partial v}{\partial x}$$

But $\frac{\partial u}{\partial x} = \frac{\partial v}{\partial y}$ and $\frac{\partial u}{\partial y} = -\frac{\partial v}{\partial x}$.

$$f(z) = u(x, y) + iv(x, y)$$

then;

$$\Rightarrow f'(z) = u_x + iv_x = u_y - iv_y$$

$$\text{But } \frac{\partial u}{\partial x} + i \frac{\partial v}{\partial x} = \frac{\partial v}{\partial y} - i \frac{\partial u}{\partial y}$$

CR eqn 1 -

$$\frac{\partial u}{\partial x} = \frac{\partial v}{\partial y} \quad \text{and} \quad \frac{\partial u}{\partial y} = -\frac{\partial v}{\partial x}$$

$$f'(z) = \frac{\partial u}{\partial x} + i \frac{\partial v}{\partial x} = \frac{\partial v}{\partial y} - i \frac{\partial u}{\partial y} = \frac{\partial u}{\partial y} + i \frac{\partial v}{\partial x}$$

Hence, proved.

Ques

$f(z) = x^2 + iy^2$. Does $f'(z)$ exist at any point?

Solu

Here:

$$u(x,y) = x^2 \quad , \quad v(x,y) = y^2$$

$$\frac{\partial u}{\partial x} = 2x, \quad \frac{\partial v}{\partial y} = 2y, \quad \frac{\partial u}{\partial y} = 0, \quad \frac{\partial v}{\partial x} = 0$$

From:

$$f'(z) \Rightarrow \frac{\partial u}{\partial x} + i \frac{\partial v}{\partial x} = \frac{\partial v}{\partial y} - i \frac{\partial u}{\partial y}$$

$$2x + 0 = 2y - 0$$

$$(x=y)$$

Function is differentiable for $\boxed{x=y}$

Ques

$f(z) = x^4 - i(y+1)^3$. Determine the point where the function is differentiable and find its differentiation.

Solu

$f(z)$ is differentiable for points satisfying -

$$4x^3 + 3(y+1)^2 = 0$$

$$f(z) = u_x + i v_x \quad OR \quad f(z) = v_y - i u_y$$

$$= 4x^3 \quad \quad \quad = v - 3(y+1)^2$$

$$= 4x^3 \quad (\text{from } ①)$$

$$\therefore 0 = 8 \quad \text{in } (x^3)^2 + (y+1)^2$$

Ques

$$f(z) = \begin{cases} x^3(1+i) - y^3(1-i) & , \text{ for } z \neq 0 \\ x^2 + y^2 & \end{cases}$$

$\Rightarrow (px)z + (py)i \Rightarrow (px)(z+i)$

$\therefore u(x,y) = 0$, $v(x,y) = 0$, for $z=0$.

Show that the function satisfies CR eqn at $z=0$ but differentiation does not exist.

Soln

$$u_x = v_y = 0, \quad u_y = -v_x$$

$$u_x = v_y = 0, \quad u_y = -v_x$$

$$u(x,y) = \frac{x^3 - y^3}{x^2 + y^2}, \quad v(x,y) = \frac{x^3 + y^3}{x^2 + y^2}, \quad (x,y) \neq (0,0)$$

$$\Rightarrow u(x,y) = \frac{x^3 - y^3}{x^2 + y^2} \text{ and } v(x,y) = \frac{x^3 + y^3}{x^2 + y^2}$$

$$u(0,0) = v(0,0) = f(0) = 0$$

$$\therefore u_x = \lim_{x \rightarrow 0} (u(x,0) - u(0,0))$$

$$x.$$

$$= \lim_{x \rightarrow 0} \frac{x - 0}{x} = 1.$$

$$\therefore u_y = \lim_{y \rightarrow 0} \frac{u(0,y) - u(0,0)}{y}$$

$$= \lim_{y \rightarrow 0} \frac{-y - 0}{y} = -1$$

$$\therefore v_x = \lim_{x \rightarrow 0} \frac{v(x,0) - v(0,0)}{x}$$

$$= \lim_{x \rightarrow 0} \frac{x - 0}{x} = 1$$

$$\therefore v_y = 1.$$

Hence, CR eqn's satisfy at $z=0$.

$$f(z_0) = \lim_{z \rightarrow 0} \frac{f(z+z_0) - f(z_0)}{z}$$

$$f'(0) = \lim_{z \rightarrow 0} \frac{f(z) - f(0)}{z}$$

$$\begin{aligned} &= \lim_{z \rightarrow 0} \frac{x^3(1+i) + y^3(1-i) - 0}{x^2 + y^2} \\ &\quad x+iy \neq 0 \end{aligned}$$

$$= \lim_{z \rightarrow 0} \frac{x^3(1+i) - y^3(1-i)}{(x^2 + y^2)(x+iy)}$$

$$y = mx \Rightarrow u = pc \cdot w + qc \cdot \bar{w} + N_2$$

$$u = \lim_{z \rightarrow 0} \frac{x^3(1+i) - m^3x^3(1-i)}{(x^2 + m^2x^2)(x+imx)}$$

$$u = \lim_{z \rightarrow 0} \frac{(1+i) - m^3(1-i)}{(1+m^2)(1+im)} \quad \left\{ \text{depends on } m \right\}$$

Thus; $f'(0)$ does not exist.

Hence; derivative does not exist.

Date: 04/08/2023 \rightarrow PV = 001 : MATHS [in progress]

CR eqn in POLAR COORDINATES FORM

$$f(z) = u(x, y) + iv(x, y) = u(r, \theta) + iv(r, \theta)$$

$$\begin{aligned} re^{i\theta} &= z = x+iy \\ &= r\cos\theta + i r\sin\theta = r(\cos\theta + i \sin\theta) = re^{i\theta} \end{aligned}$$

Ques

Show that the polar form of Cauchy-Riemann eqn is: $\frac{\partial u}{\partial x} = \frac{1}{r} \frac{\partial v}{\partial \theta}$ & $\frac{\partial v}{\partial r} = -\frac{1}{r} \frac{\partial u}{\partial \theta}$

$$\frac{\partial u}{\partial x} = \frac{1}{r} \frac{\partial v}{\partial \theta} \quad \frac{\partial v}{\partial r} = -\frac{1}{r} \frac{\partial u}{\partial \theta}$$

Use the result to show that $\log z$ is analytic.

Soln

$$\text{Let } f(z) = u(r, \theta) + iv(r, \theta), \quad z = re^{i\theta}$$

$$\text{where; } x = r\cos\theta, \quad y = r\sin\theta, \quad r = \sqrt{x^2 + y^2},$$

$$\theta = \tan^{-1} \frac{y}{x}$$

$$\frac{\partial u}{\partial x} = \frac{\partial u}{\partial r} \cdot \frac{\partial r}{\partial x} + \frac{\partial u}{\partial \theta} \cdot \frac{\partial \theta}{\partial x} = \frac{\partial u}{\partial r} (\cos\theta) + \frac{\partial u}{\partial \theta} (-r\sin\theta)$$

$$\frac{\partial u}{\partial \theta} = \frac{\partial u}{\partial r} \cdot \frac{\partial r}{\partial \theta} + \frac{\partial u}{\partial \theta} \cdot \frac{\partial \theta}{\partial r} = \frac{\partial u}{\partial r} (-r\sin\theta) + \frac{\partial u}{\partial \theta} (r\cos\theta)$$

$$\text{Also; } \frac{\partial v}{\partial x} = \frac{\partial v}{\partial r} \cdot \frac{\partial r}{\partial x} + \frac{\partial v}{\partial \theta} \cdot \frac{\partial \theta}{\partial x} = \frac{\partial v}{\partial r} (\cos\theta) + \frac{\partial v}{\partial \theta} (-r\sin\theta).$$

$$\frac{\partial v}{\partial \theta} = \frac{\partial v}{\partial r} \cdot \frac{\partial r}{\partial \theta} + \frac{\partial v}{\partial \theta} \cdot \frac{\partial \theta}{\partial r} = \frac{\partial v}{\partial r} (-r\sin\theta) + \frac{\partial v}{\partial \theta} (r\cos\theta).$$

Then;

$$\frac{\partial v}{\partial x} = \frac{\partial v}{\partial r} (\cos\theta) + \frac{\partial v}{\partial \theta} (-r\sin\theta)$$

CR eqn in CARTESIAN; $u_x = v_y$ & $u_y = -v_x$.

$$\frac{\partial v}{\partial x} = \left(-\frac{\partial u}{\partial y} \right) \cos\theta + \frac{\partial u}{\partial x} \sin\theta$$

$$= -\frac{1}{r} \left[r\cos\theta \frac{\partial u}{\partial y} - (r\sin\theta) \frac{\partial u}{\partial x} \right].$$

$$= -\frac{1}{r} \left[\frac{\partial u}{\partial x} (-r\sin\theta) + \frac{\partial u}{\partial y} (r\cos\theta) \right].$$

$$\boxed{\frac{\partial v}{\partial x} = -\frac{1}{r} \frac{\partial u}{\partial \theta}}$$

$$\begin{aligned}\frac{\partial u}{\partial r} &= \frac{\partial u}{\partial x}(\cos\theta) + \frac{\partial u}{\partial y}(\sin\theta), \\ \frac{\partial v}{\partial r} &= \frac{\partial v}{\partial x}(\cos\theta) + \left(-\frac{\partial v}{\partial y}\right)\sin\theta.\end{aligned}$$

$$= \frac{1}{r} \left[\frac{\partial u}{\partial y}(\cos\theta) - \frac{\partial v}{\partial x}(\sin\theta) \right].$$

$$\frac{\partial u}{\partial r} = 1 \cdot \frac{\partial v}{\partial \theta}$$

$$\log z = \log(r e^{i\theta}) = \log r + i\theta$$

$$\text{so, } \log z \text{ is analytic}$$

$$u_r = \frac{1}{r}, \quad v_\theta = 1, \quad v_r = 0, \quad u_\theta = 0$$

so, $\log z$ is analytic

HARMONIC FUNCTION

$$u_{xx} + v_{yy} = 0 \quad \text{v is harmonic}$$

$$u_x = v_y, \quad u_y = -v_x \quad \text{conjugate of } u.$$

$$u_{xx} = v_{yy} \Rightarrow u_{yy} = -v_{yy}$$

$$u_{xx} + v_{yy} = 0$$

A real valued function $\phi(x, y)$ of 2 variables x, y that has continuous second order continuous partial derivatives in a domain D and satisfies the Laplace eqn. is said to be harmonic in D .

$$\frac{\partial^2 \phi}{\partial x^2} + \frac{\partial^2 \phi}{\partial y^2} = 0.$$

THEOREM

If $f(z) = u(x, y) + iv(x, y)$ is analytic in domain D. Then, the real valued function $u(x, y)$ & $v(x, y)$ satisfy the Laplace eqn i.e. $u_{xx} + u_{yy} = 0$ & $v_{xx} + v_{yy} = 0$ respectively in D. i.e. u_{xx} & v_{yy} are harmonic in D.

REMARK: Converse of above is true.

If $f(z) = u + iv$ analytic, then both u & $v \rightarrow$ HARMONIC

NOTE: If $f(z) = u(x, y) + iv(x, y)$ is analytic in domain D, then its real & imaginary parts $u(x, y)$ & $v(x, y)$ are harmonic functions. The function $v(x, y)$ is called conjugate harmonic function of $u(x, y)$ in D.

- ① The conjugate harmonic function $v(x, y)$ for a given $u(x, y)$ can be obtained by using the CR eqns.
- ② The conjugate harmonic function is unique except for an additive constant.

MILNE - THOMSON METHOD (to find complex harmonic conjugate)

For the function $f(z) = u + iv$, let u is given

As ~~this~~ function is ANALYTIC \Rightarrow function is DIFFERENTIABLE

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

Using CR eqns; $u_x = v_y$, $u_y = -v_x$

$$\therefore f'(z) = u_x - iv_y$$

Replace; $[x \rightarrow z]$ & $y \rightarrow 0$; $f'(z) = \phi(z)$

by taking integration, we get the function $f(z)$ upto integrating constant.

$$\phi = \frac{1}{2}G + \frac{1}{2}G'$$

Question

Show that the function is harmonic and determine its conjugate function.

$$u = 2x(1-y)$$

Soln

$$u = 2x - 2xy$$

$$u_x = 2 - 2(y) = 2(1-y) \quad ; \quad u_{yy} = (-2x)$$

$$u_{xx} = 0, \quad u_{yy} = 0$$

Using CR eqns ; $u_x = v_y$ & $u_y = -v_x$

$$v_y = u_x = 2(1-y)$$

Integrating partially w.r.t y , we get :-

$$v = 2\left(y - \frac{y^2}{2}\right) + \phi(x) = 2y - y^2 + \phi(x) \quad (A)$$

$$\text{Again ; } (v_x = -u_y) \Rightarrow [2x = v_x] \quad (B)$$

Differentiating (A) partially w.r.t. x :-

$$v_x = \phi'(x) \quad (C)$$

From, (B) & (C)

$$\phi'(x) = 2x \quad , \quad \boxed{\phi(x) = x^2 + C}$$

$$v = 2y - y^2 + x^2 + C \quad \text{from (A)}$$

$$\int u \cdot v \, dx = u \cdot \int v \, dx - \int \left(\frac{du}{dx} \int v \, dx \right) \, dx$$

\cong (Integration by parts).

Date: 05/08/2023

Date / /
Page No. 16

(Shivam)

Ques

If $u = 2x(1-y)$, then find $v = ??$

Soln $u_x = 2(1-y) \Rightarrow u_y = -2x$

Using CR eqns & Milne Thomson, -

$$f'(z) = u_x - iu_y.$$

$$f'(z) = 2(1-y) + 2ix$$

$$x \rightarrow z, y \rightarrow 0$$

$$f'(z) = 2 + 2iz$$

From integration;

$$\boxed{f(z) = 2z + iz^2 + C}$$

$$(A) - \text{Now } f(z) = 2(x+iy) + i(x+iy)^2 + C$$

$$= 2x + 2iy + i(x^2 - y^2 + 2ixy) + C$$

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

$$= 2x(1-y) + i(x^2 - y^2 + 2y + C)$$

(F)

Value $u = e^{2x}(x \cos 2y - y \sin 2y).$

Find v and $f(z) ??$

Soln $u_x = e^{2x}(\cos 2y) + 2e^{2x}(x \cos 2y - y \sin 2y).$

Using CR eqns & Milne Thomson Theorem,

$$f'(z) = u_x - iu_y.$$

$$u_y = e^{2x}(-2x \sin 2y - y \cdot 2x \cos 2y - \sin 2y)$$

$$f'(z) = u_x - iu_y.$$

$$f'(z) = e^{2x}\cos 2y + 2e^{2x}x \cos 2y - 2e^{2x}y \sin 2y - i(-2e^{2x}x \sin 2y - 2ye^{2x} \cos 2y - e^{2x} \sin 2y)$$

$$f''(z) = (e^{2x} \cos 2y + 2e^{2x} x \cos 2y - 2e^{2x} y \sin 2y) + i(2e^{2x} x \sin 2y + 2ye^{2x} \cos 2y + e^{2x} \sin 2y)$$

$x \rightarrow z$, $y \rightarrow 0$, $\Rightarrow (e^{2z} + 2ze^{2z}) + i(0)$

$$\therefore f'(z) = (e^{2z} + 2ze^{2z}) + i(0)$$

$$f'(z) = e^{2z} + 2ze^{2z}$$

From integration;

$$f(z) = \frac{e^{2z}}{2} + 2 \left[\frac{z \cdot e^{2z}}{2} - \int \frac{e^{2z}}{2} \right].$$

$$f(z) = \frac{e^{2z}}{2} + 2 \left[\frac{z \cdot e^{2z}}{2} - \frac{e^{2z}}{4} \right] + C$$

$$f(z) = \frac{e^{2z}}{2} + z \cdot e^{2z} - \frac{e^{2z}}{2} + C$$

$$\boxed{f(z) = z \cdot e^{2z} + C}$$

Put $z = x+iy$.

$$\text{① } f(z) = (x+iy) \cdot e^{2(x+iy)} + C$$

$$f(z) = (x+iy) \cdot e^{2x} \cdot e^{2iy} + C$$

$$f(z) = (x+iy) \cdot e^{2x} \cdot (\cos 2y + i \sin 2y) + C$$

$$\text{② } f(z) = e^{2x} [x \cos 2y - iy \sin 2y] + i e^{2x} [x \sin 2y + y \cos 2y + C]$$

(✓) ✓

$$\text{③ } \text{Left side} = u \cos v + iv \sin v$$

$$= \text{Right side}$$

$$\text{Left side} = u \cos v + iv \sin v$$

$$= (x) \cos(y) + i(x) \sin(y)$$

$$= \text{Right side}$$

$$= (x) \cos(y) + i(x) \sin(y)$$

Method - ② (using $\nabla \times \mathbf{A}$ & $\nabla \cdot \mathbf{A}$) (contd.)

$$\text{Ansatz: } \mathbf{A} = e^{2x} \cos 2y \mathbf{i} + \mu_0 \omega e^{2x} \sin 2y \mathbf{k}$$

$$\begin{aligned} u_x &= e^{2x} (\cos 2y) + (x \cos 2y - y \sin 2y) \cdot 2e^{2x} \\ u_y &= e^{2x} [-2x \sin 2y - (y \cdot 2 \cos 2y + \sin 2y)] \\ &= e^{2x} [-2x \sin 2y - 2y \cos 2y - \sin 2y]. \end{aligned}$$

$$(\text{R eqn}) \quad u_x = v_y \quad \Rightarrow \quad u_y = -v_x.$$

$$v_y = e^{2x} \cos 2y + (x \cos 2y - y \sin 2y) \cdot 2e^{2x}.$$

Integrating w.r.t. 'y' :-

$$v = e^{2x} \frac{\sin 2y}{2} + 2e^{2x} \left[x \frac{\sin 2y}{2} - \int y \frac{-\cos 2y}{2} - \int 1 \cdot \cos 2y dy \right] + \phi(x)$$

$$= e^{2x} \frac{\sin 2y}{2} + 2e^{2x} \left[\frac{x \sin 2y}{2} + \frac{y \cos 2y}{2} - \frac{\sin 2y}{4} \right] + \phi(x)$$

$$v = x e^{2x} \sin 2y + e^{2x} \cdot y \cos 2y + \phi(x) \rightarrow ①$$

$$v_x = -u_y$$

$$v_x = e^{2x} [2x \sin 2y + 2y \cos 2y + \sin 2y] \rightarrow ②$$

Dif. ① w.r.t. 'x' :-

$$v_x = \sin 2y [2x e^{2x} + e^{2x}] + 2 \cdot e^{2x} \cdot y \cdot \cos 2y + \phi'(x) \rightarrow ③$$

From ② and ③ :-

$$x \cdot 2e^{2x} \sin 2y + 2e^{2x} y \cos 2y + e^{2x} \sin 2y = 2x e^{2x} \sin 2y + \sin 2y e^{2x} + 2e^{2x} \cdot y \cdot \cos 2y + \phi'(x)$$

$$\phi'(x) = 0$$

$$\boxed{\phi(x) = c} \rightarrow ④$$

From ① and ④ :-

$$v = xe^{2x} \sin 2y + e^{2x} y \cos 2y + C.$$

$$\begin{aligned}f(z) &= u + iv \\&= e^{2x}(x \cos 2y - iy \sin 2y) + i(x \cdot e^{2x} \sin 2y + ye^{2x} \cos 2y + C) \\&= e^{2x}[x \cos 2y - iy \sin 2y + ix \sin 2y + iy \cos 2y] + iC \\&= e^{2x}[x(\cos 2y + i \sin 2y) + iy(\cos 2y + i \sin 2y)] + iC \\&= e^{2x}[x \cdot e^{2iy} + iy \cdot e^{2iy}] + iC \\&= e^{2x} \cdot e^{2iy}[x + iy] + iC \\&= e^{2(x+iy)} \cdot (x + iy) + iC\end{aligned}$$

$$f(z) = e^{2z} \cdot z + iC$$

Date: 07/08/23

Ques. $u - v = (x-y)(x^2 + 4xy + y^2)$.

Determine $f(z)$:

Sol:

Differentiate partially w.r.t. x :-

$$u_x - v_x = (x-y)(2x+4y) + (x^2 + 4xy + y^2) \quad \text{--- ①}$$

Differentiate partially w.r.t. y :-

$$u_y - v_y = 3x^2 - 3y^2 - 6xy.$$

$$\therefore u_x = v_y \text{ & } u_y = -v_x.$$

$$-v_x - u_x = 3x^2 - 3y^2 - 6xy \quad (\text{using CR eqns}).$$

$$u_x + v_x = -3x^2 + 3y^2 + 6xy \quad \text{--- ②}$$

Adding ① & ② :-

$$u_x = 6xy$$

Putting u_x in ② :-

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

Integrating u_x & v_x partially w.r.t. x :-

$$u = 3x^2y + \phi_1(x) \quad \text{--- (A)}$$

$$v = -x^3 + 3xy^2 + \phi_2(y) \quad \text{--- (B)}$$

Another method
2 MILNE THOMSON

Now, differentiate (A) & (B) w.r.t. y :

$$U_y = 3x^2 + \phi_1'(y)$$

$$V_y = 6xy + \phi_2'(y) \quad \int \text{(C)}$$

From GR eqn:

$$U_y = -V_x \Rightarrow 3x^2 - 3y^2 \quad \int \text{(D)}$$

$$V_y = U_x = 6xy \quad \int \text{(D)}$$

On comparing (C) & (D):

$$\phi_1'(y) = -3y^2 ; \phi_2'(y) = 0$$

On integrating:-

$$\phi_1(y) = -y^3 + C_1 ; \phi_2(y) = C_2$$

From (A) & (B):-

$$(U = 3x^2y - y^3 + C_1)$$

(2)

$$(V = -x^3 + 3xy^2 + C_2)$$

Hence; $f(z) = u + iv$

$$= (3x^2y - y^3 + C_1) + i(-x^3 + 3xy^2 + C_2)$$

$$= 3x^2y - y^3 - ix^3 + 3ixy^2 + (C_1 + iC_2)$$

$$= 3x^2y - y^3 + (ix)^3 + 3ixy^2 + C$$

$$= (ix)^3 - y^3 + 3 \cdot ix \cdot y^2 - 3 \cdot (ix)^2 \cdot y + C$$

$$= (ix - y)^3 + C$$

$$= i^3(x + iy)^3 + C$$

$$\boxed{f(z) = -iz^3 + C}$$

Ques. If $f(z) = \phi + i\psi$ represents the complex potential for an electrical field and $\psi = x^2 - y^2 + \frac{x}{x^2+y^2}$,

Determine the conjugate function, ϕ and $f(z)$.

Soln

Differentiate ψ w.r.t. x :-

$$\psi_x = 2x + \frac{(x^2+y^2)(2x)}{(x^2+y^2)^2} - \frac{x(2x)}{(x^2+y^2)}$$

$$\psi_x = 2x + \frac{2x^3+2xy^2-2x^2}{(x^2+y^2)^2} - \frac{y^2-x^2}{(x^2+y^2)^2}$$

$$\psi_x = 2x - \frac{x^2-y^2}{(x^2+y^2)^2}$$

Differentiate ψ w.r.t. y :-

$$\psi_y = -2y + \frac{(0) - 2xy}{(x^2+y^2)^2} = -2y - \frac{2xy}{(x^2+y^2)^2}$$

Using CR eqns. :-

$$\phi_x = \psi_y$$

$$\phi_x = 2x + \frac{2x^3+2xy^2-2x^2}{(x^2+y^2)^2} - 2y - \frac{2xy}{(x^2+y^2)^2}$$

$$\phi_y = -\psi_x$$

$$\phi_y = -2x - \frac{2x^3+2xy^2-2x^2}{(x^2+y^2)^2}$$

$$\phi_y = -2x + \frac{x^2-y^2}{(x^2+y^2)^2} \quad \rightarrow ①$$

Integrating (1) w.r.t. y :

$$\phi = -2xy + \frac{y}{(x^2+y^2)} + g(y)$$

Using Milne-Thomson Theorem:

$$\Psi_x = \frac{\partial \phi}{\partial x} = \frac{y^2 - x^2 - y^2}{(x^2+y^2)^2}; \quad \Psi_y = -2y - \frac{2xy}{(x^2+y^2)^2}$$

$$f'(z) = \Psi_y - i\Psi_x = -2y - \frac{2xy}{(x^2+y^2)^2} - i \left[\frac{y^2 - x^2 - y^2}{(x^2+y^2)^2} \right].$$

Put $x \rightarrow z$ & $y \rightarrow 0$

$$f'(z) = -i \left[2z - \frac{z^2}{z^4} + c \right] = -i \left[2z - \frac{1}{z^2} + c \right]$$

Integrating:

$$f(z) = -i \left[z^2 + \frac{1}{z} + c \right]$$

Put $z = x+iy$

$$f(z) = -i \left[(x+iy)^2 + \frac{1}{(x+iy)} + c \right]$$

$$f(z) = -i \left[x^2 - y^2 + \frac{x}{x^2+y^2} - \frac{iy}{x^2+y^2} + i2xy + c \right].$$

$$f(z) = \underbrace{\left(2xy - \frac{y}{x^2+y^2} + c \right)}_{\phi} - i \underbrace{\left(x^2 - y^2 + \frac{x}{x^2+y^2} \right)}_{\psi}.$$

ϕ

ψ

COMPLEX INTEGRATION

The definite integrals for the functions of real variables is defined as $\int_a^b f(x) dx$ where path of integration is

along a straight line $x=a$ to $x=b$. i.e straight line.

But, in complex integration, the path could be along any curve from $z=a$ to $z=b$.

* Curves in the complex plane.

Let $x(t)$ and $y(t)$ be two continuous functions of a real variable t , $a \leq t \leq b$, then $z = z(t)$

$$\text{Re}(z) + i\text{Im}(z) = x(t) + iy(t)$$

① The curve is said to be closed if the $z(a) = z(b)$.

② A curve is simple if it does not intersect itself.

$$z(t_1) \neq z(t_2), \text{ for } t_1 \text{ and } t_2$$

③ A piecewise-continuous curve is continuous on closed interval $[a, b]$ except for almost ~~for~~ at finite no. of jumps in the interval.

④ The curve $z = z(t)$ is said to be SMOOTH, if $z(t)$ is continuously differentiable. and $z'(t) \neq 0$;

$$a \leq t \leq b.$$

⑤ The curve $z = z(t)$ is called CONTOUR if it is smooth or piecewise-continuous.

⑥ LINE INTEGRAL / CONTOUR INTEGRAL.

The line integral / contour integral of $f(z)$ over the

$$\text{contour } C \text{ is denoted by } \int_C f(z) dz$$

and defined as -

$$\int f(z) dz = \int (u+iv) d(x+iy)$$

$$\text{or } \int f(z) dz = \int_C (u dx + v dy) - i \int_C (v dx + u dy).$$

Line integral / contour integral depends upon the path.

PROPERTIES

(1) If the contour (curve) is divided into two paths c_1 and c_2 , then

$$\int f(z) dz = \int f(z) dz + \int f(z) dz$$

(2) If the sense of integration is reversed, then the sign of integration changes.

$$\int_{z_0}^z f(z) dz = - \int_z^{z_0} f(z) dz$$

where; z_0 and z are the two ends of the contour C .

$$(3) \int_C (f_1(z) + f_2(z)) dz = \int_C f_1(z) dz + \int_C f_2(z) dz.$$

$$(4) \int_C K f(z) dz = K \int_C f(z) dz.$$

REMARK

Since, $|z - z_0|$ is the distance b/w the points z and z_0 , the eqn $|z - z_0| = a$ gives the locus of all points at a distance 'a' from z_0 .

Hence, $|z - z_0| = a$ represents a CIRCLE of RADIUS 'a' and centre at z_0 .

Similarly, $|z - z_0| < a$ represents the INTERIOR of circle C which holds for every point inside C .

Ques Integrate $f(z) = z^2$ from $A(1,1)$ to $B(2,4)$ along

(C.P.) ① the line segment parallel to x -axis and DB parallel to y -axis.

② the straight line AB joining the two points.

③ the curve C , $x=t$, $y=t^2$.

Soln

$$\textcircled{1} \quad \int_C f(z) dz = \int_C z^2 dz$$

$$= \int_{AD} z^2 dz + \int_{DB} z^2 dz$$

$$= \int_{AD} (x+iy)^2 d(x+iy) + \int_{DB} (x+iy)^2 d(x+iy)$$

$$= \int_{x=1}^{x=2} (x+i)^2 dx + \int_{y=1}^{y=4} (2+iy)^2 dy$$

$$= \frac{[(x+i)^3]}{3} \Big|_1^2 + \frac{[(2+iy)^3]}{3} \Big|_1^4$$

$$= \frac{(2+i)^3 - (1+i)^3}{3} + \frac{(2+i^4) - (2+i)^3}{3}$$

$$= \frac{(8+i^3 + 12i + 6i^2 - 1 - i^3 - 3i - 3i^2)}{3} + \frac{8 + 64i^3 + 48i}{3}$$

$$= \frac{+96i^2 - 8 - i^3 - 12i - 6i^2}{3}$$

$$= \frac{63i^3 + 93i^2 + 45i + 7}{3} = -63i - 93 + 45i + 7$$

$$= \frac{-86}{3} - \frac{18i}{3} = \boxed{\frac{-86}{3} - 6i}$$

Answer.

$$\textcircled{2} \quad \int_C f(z) dz = \int_C z^2 dz$$

$$\therefore y - y_1 = \frac{y_2 - y_1}{x_2 - x_1} \cdot (x - x_1)$$

The eqn of the line AB;

$$y - 1 = \frac{4 - 1}{2 - 1} (x - 1)$$

$$\boxed{y = 3x - 2}$$

$$\int_C f(z) dz = \int_C (x + iy)^2 d(x + iy)$$

$$= \int_{x=1}^{x=2} [x + i(3x - 2)]^2 \cdot d[x + i(3x - 2)].$$

$$(2+4i) = 2+i \left[\frac{[x + i(3x - 2)]^3}{3} \right]_1^2$$

$$= [(2+4i)^3 - (1+i)^3]$$

$$= 8 + 64i^3 + 48i + 96i^2 - 1 - i^3 - 3i - 3i^2$$

$$(2+4i) = 2+i \frac{63i^3 + 93i^2 + 45i + 7}{3}$$

$$(18i + 93) + 8 + 5i = -63i - 93 + 45i + 7 = -18i - 86$$

$$= \boxed{-\frac{86}{3} - 6i}$$

Ans

⑥ Along, $x=t$, $y=t^2$ ($t \in [1, 2]$)

$$\int_C f(z) dz = \int_C z^2 dz$$

$$\text{Put; } z = x(t) + iy(t)$$

$$+ \int_C [x(t) + iy(t)]^2 d[x(t) + iy(t)].$$

$$\Rightarrow 1 \leq t \leq 2 \rightarrow 1 \leq t \leq 2$$

$$1 \leq t^2 \leq 4$$

$$\int_1^2 [(t+it^2)]^2 d(t+it^2)$$

$$\left[\frac{(t+it^2)^3}{3} \right]_1^2 \Rightarrow \frac{(2+4i)^3 - (1+i)^3}{3}$$

$$\Rightarrow \boxed{\frac{-86 - 6i}{3}} \text{ Answer}$$

CONCLUSION:

NOTE: In all the three cases, the integral is same
 "If $f(z)$ is analytic then integral does not depend upon the contour."

Question

Evaluate: $\int_{-i}^{2i} (2x+2iy+3) dz$

(1) Along the path $x=t+1$, $y=2t^2-1$

(2) Along the straight line, joining $1-i$ to $2+i$.

Soln $\therefore x = t+1$

~~$1 \leq x \leq 2$~~

~~$0 \leq t \leq 1$~~

\rightarrow Along $x=t$,

~~$x = \sqrt{\frac{y+1}{2}}$~~
 $-1 \leq y \leq 1$

~~$0 \leq t \leq 1$~~

$2+i$

~~$\int_{-i}^{2+i} 2(x+iy) + 3d(x+iy)$~~

~~Put $x=t+1$, $y=2t^2-1$~~

~~$\Rightarrow \int_0^1 2[x+1+i(2t^2-1)] d[x+1+i(2t^2-1)] +$~~

~~$3 \int_0^1 d[x+1+i(2t^2-1)]$~~

~~$\Rightarrow 2 \left\{ [x+1+i(2t^2-1)]^2 \right\}_0^1 + 3 \left[x+1+i(2t^2-1) \right]_0^1$~~

~~$\Rightarrow [(2+i)^2 - (1-i)^2] + 3[2+i-1+i]$~~

$6(2i)$

So required sum equals sum of the real part

from both complex numbers is $6(2i)$

"sum" with corresponding i

② Eqⁿ of straight line: $(1-i) \rightarrow (2+i)$
 $(1, -1) \rightarrow (2, 1)$

$$y - y_1 = \frac{y_2 - y_1}{x_2 - x_1} (x - x_1)$$

$$y - 1 = \frac{1+1}{2-1} (x-2)$$

$$y - 1 = 2(x-2)$$

$$y - 1 = 2x - 4$$

$$\boxed{y = 2x - 3}$$

to -2 parallel

$2+i$

$$\int_{1-i}^{2+i} [2(x+iy) + 3i] d(x+iy)$$

$1-i$

$$\text{Put } y = 2x - 3 \Rightarrow x = \frac{y+3}{2}$$

$2+i$

$$\rightarrow \int_{1-i}^{2+i} [2[x+i(2x-3)] + 3i] d[x+i(2x-3)].$$

$1-i$

$$\int_{1-i}^{2+i}$$

$$\rightarrow \int_C f(z) dz = \int_C (2x + 2iy + 3) dz = \int_C (2x + 2iy + 3) d(x+iy).$$

$$= \int_1^2 [(2x + 2i(2x-3) + 3) d(x + i(2x-3))]$$

$$= (1+2i) \left[\frac{(2+4i)x^2}{2} - 6ix + 3x \right]_1^2$$

$$= (1+2i) \left[\frac{(2+4i) \times 4}{2} - 12i + 6 - \frac{(2+4i)}{2} \right]$$

$$= (1+2i) [(1+2i)(3-6i)+3]$$

$$= (1+2i) [3+6i-6i+3] = 6(1+2i)$$

$$= \underline{\underline{6+12i}}$$

$$\textcircled{1} \quad 1 \leq x \leq 2 \quad 1 \leq x+1 \leq 2 \Rightarrow 0 \leq t \leq 1 \quad \Rightarrow 0 \leq t \leq 1$$

$$-1 \leq y \leq +1 \quad -1 \leq 2x^2 - 1 \leq +1 \Rightarrow 0 \leq x \leq 1$$

$2+i$

$$\int_C f(z) dz = \int_{2+i}^{1-i} [2x(t) + 2iy(t) + 3] d[x(t) + iy(t)]$$

$2+i$

$$\Rightarrow \int_{1-i}^{2+i} [2(t+1) + 2i(2t^2-1) + 3] d[(t+1) + i(2t^2-1)]$$

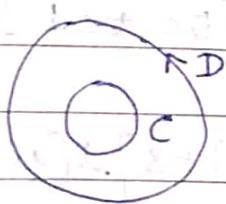
i

$$\begin{aligned}
 &= \int_{-i}^{2+i} [2t + 4it^2 + 5 - 2i] (dt + 0i + t dt) \\
 &= \int_0^{2+i} (2t + 8it^2 + 4it^2 - 16t^3 + 5 + 20it - 2i + 8t) dt \\
 &= \left[\frac{2t^2}{2} + \frac{8it^3}{3} + \frac{4it^3}{3} - \frac{16t^4}{4} + 5t + \frac{20it^2}{2} - 2it + \frac{8t^2}{2} \right]_0^{2+i} \\
 &= 1 + \frac{8i}{3} + \frac{4i}{3} - \frac{16}{3} + 5 + \frac{20i}{2} - 2i + \frac{8}{2} \\
 &= 12i + 6.
 \end{aligned}$$

SIMPLY CONNECTED DOMAIN

A domain or region is said to be simply connected if every closed curve inside d closes only points of d or any simple closed curve which lies inside d can be shrunk to a point inside d without leaving d .

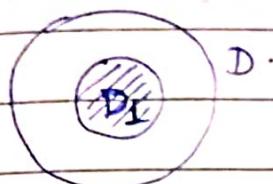
For example; a plane sheet of paper with no holes, in it is a simply connected domain. If any closed curve C shrunk then it shrinks to a point lying inside d .



MULTIPLE CONNECTED DOMAIN

A domain which is not simply connected is known as multiple connected domain.

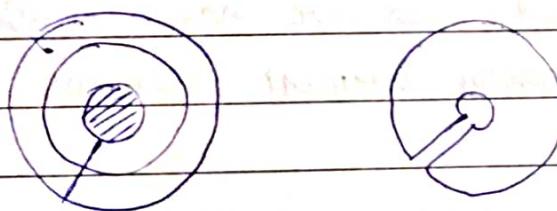
Example: A plane sheet of paper from which some interior parts are removed is a multiple connected domain. Let D_1 be removed from D . If a closed curve C_1 is shrunk, then it cannot be shrunk to a point as D_1 is not a part of D .



NOTE: If it has one hole \rightarrow doubly connected

If it has two holes \rightarrow triply connected.

- Any multiple connected domain can be converted to a simply connected domain by introducing sufficient number of cuts in the domain.



CAUCHY'S INTEGRAL THEOREM

Let $f(z)$ be analytic and $f'(z)$ be continuous in a simply connected domain D , then -

$$\boxed{\int_C f(z) dz = 0}$$

along every simple & smooth (piecewise too), closed curve C , contained in D .

The condition that D is simply connected is necessary condition.

$$*\int \frac{dz}{z-z_0} = 2\pi i \text{ (for } z_0 \text{ inside } C)$$

Date / /
Page No. 32
Shivam

The theorem cannot be applied for multiply connected domain. However, the condition that $f(z)$ is analytic and $f'(z)$ is continuous in D are sufficient.

Example): $\int_C \frac{dz}{(z-z_0)^n} = 0, n \neq 1$ for $C: |z-z_0|=r$

$$\text{then; } f(z) = \frac{1}{(z-z_0)^n}$$

Here; $f(z)$ is not differentiable at $z=z_0$ and hence not analytic at $z=z_0$

NOTE): The requirement of the condition that $f'(z)$ is continuous in D in a Cauchy's Integral Theorem can be relaxed. Then we have another theorem known as Cauchy Goursat Theorem.

Ques) Evaluate $\int_C \frac{dz}{z-z_0}$, where C is any simple closed curve

and z_0 is: -

(a) Outside C (b) Inside C

Solution

$$\text{Let } |z-z_0|=r$$

$$(a) \quad z-z_0 = re^{i\theta}$$

$$z = z_0 + re^{i\theta}$$

$$dz = ire^{i\theta} d\theta$$

$$\int_0^{2\pi} \frac{ire^{i\theta} d\theta}{re^{i\theta}} = 2\pi i$$

$$\textcircled{C} e^{(1-n)2\pi i} = 1.$$

(b) When z_0 is inside the integral will be $2\pi i$
and when z_0 is outside the integral will be 0.

Ques. $\oint_C \frac{dz}{(z-z_0)^n}$, Once the simple closed curve C , where n is an integer ≥ 2 and z_0 is inside C .

Sol. $|z-z_0|^n = r^n$

$$|z-z_0| = r^{\frac{1}{n}}$$

$$z - z_0 = r^{\frac{1}{n}} e^{i\theta}$$

$$z = z_0 + r^{\frac{1}{n}} e^{i\theta}$$

$$dz = ir^{\frac{1}{n}} e^{i\theta} d\theta$$

$$\oint_C ir^{\frac{1}{n}} e^{i\theta} d\theta = r^{\frac{1}{n}-1} i \int_0^{2\pi} e^{(1-n)i\theta} d\theta.$$

$$= \frac{r^{\frac{1}{n}-1} i}{(1-n)} \left[e^{(1-n)i\theta} \right]_0^{2\pi} = \frac{r^{\frac{1}{n}-1}}{(1-n)} \underbrace{\left[e^{(1-n)2\pi i} - e^0 \right]}_{1-1}.$$

$$= [0]$$

Ques. $\oint_C e^{\sin z^2} dz$, $C: |z|=1$

Sol. $f(z) = e^{\sin z^2}$ (Analytic function for e^z)

$f'(z)$ is continuous

Therefore; $\oint_C e^{\sin z^2} dz = 0$ {By Cauchy Integral Theorem}

Ques. $\oint_C \tan z dz$, $C: |z|=1$

Sol. $f(z) = \tan z$ (not analytic)

$$f(z) = \cot z. \quad (\text{not continuous})$$

Therefore;

$$f(z) = \frac{\sin z}{\cos z} \quad \text{when } \cos z = 0 \text{ for } \frac{n\pi}{2}$$

Put $n=1, 3, 5, \dots$ $\left(\frac{\pi}{2}, \frac{3\pi}{2}, \frac{5\pi}{2}, \dots \right)$

Therefore, it lies outside the simple curve
Hence;

$$\oint_C \tan z dz = 0.$$

Ques

$$\oint_C \frac{3z+5}{z^2+2z} dz ; C: |z|=1.$$

Soln

$$f(z) = \frac{3z+5}{z^2+2z}$$

$$\begin{aligned} f'(z) &= \frac{(z^2+2z)(3) - (3z+5)(2z+1)}{(z^2+2z)^2} \\ &= \frac{3z^2 + 6z - 6z^2 - 3z - 10z - 5}{(z^2+2z)^2} \\ &= \frac{-3z^2 - 7z - 5}{(z^2+2z)^2} \end{aligned}$$

$$f(z) = \frac{3z+5}{z^2+2z} = \frac{3z+5}{z(z+2)} = \frac{A}{z} + \frac{B}{z+2}$$

$$= \frac{5}{2z} + \frac{1}{2(z+2)}$$

$$\oint_C \frac{3z+5}{z^2+2z} dz = \frac{5}{2} \oint_C \frac{1}{z} dz + \frac{1}{2} \oint_C \frac{1}{z+2} dz$$

$$= \frac{5}{2} \times 2\pi i + \frac{1}{2} \times 0 = \boxed{5\pi i}$$

Formula] CAUCHY INTEGRAL FORMULA

let $f(z)$ be analytic in a simple connected domain D .

let z_0 be any point in D and C be any simple closed curve in D and closing the point $z = z_0$.

Then;
$$\boxed{f(z_0) = \frac{1}{2\pi i} \oint_C \frac{f(z)}{(z-z_0)} dz}$$

where C is traversed in the anti-clockwise direction.

Ques $\oint_C \frac{e^z}{z+1} dz ; C: |z+\frac{1}{2}| = \frac{1}{2}$

Soln $f(z) = e^z$

$$z_0 = -1$$

$$\Rightarrow \oint_C \frac{e^z}{z-(-1)} dz = 2\pi i \cdot f(z_0).$$

$$= 2\pi i \cdot e^{-1} = \boxed{\frac{2\pi i}{e}}$$

* $\cos \pi = -1$
 $\cos 2\pi = 1$

Date / /
Page No. 36
Shivam

CAUCHY INTEGRAL formula for DERIVATIVE

Let, $f(z)$ be analytic in a simple connected domain D . Let, z_0 be any point in D and C be any simple closed curve in D and closing the point $z = z_0$.

Let $f(z)$ has derivatives of all order in D which are also analytic in D and further -

$$f^n(z_0) = \frac{n!}{2\pi i} \oint_C \frac{f(z)}{(z-z_0)^{n+1}} dz, \quad n=1,2,3,4,\dots$$

Date: 12/08/2023

→ Cauchy Integral Theorem:-

$$\oint_C f(z) dz = 0.$$

→ Cauchy Integral Formula:-

$$f(z_0) = \frac{1}{2\pi i} \oint_C \frac{f(z)}{z-z_0} dz$$

→ Cauchy Integral Formula for derivative :-

$$f'(z_0) = \frac{1}{2\pi i} \oint_C \frac{f(z)}{(z-z_0)^2} dz$$

Question Evaluate the integral

$$\int_C \frac{\cos \pi z^2}{(z-1)(z-2)} dz ; \quad C: |z|=3.$$

$$\begin{aligned}
 & \int_C \cos \pi z^2 \left[\frac{1}{z-2} - \frac{1}{z-1} \right] dz \quad (\text{using partial fraction}) \\
 &= \int_C \left(\frac{\cos \pi z^2}{z-2} - \frac{\cos \pi z^2}{z-1} \right) dz \\
 &= \int_C \frac{\cos \pi z^2}{z-2} dz - \int_C \frac{\cos \pi z^2}{z-1} dz \\
 &= 2\pi i \cdot f(z_0) - 2\pi i \cdot f(z_0) \\
 &= 2\pi i \cdot [\cos \pi (2)^2] - 2\pi i \cdot [\cos \pi (1)^2] \\
 &= 2\pi i \cos 4\pi - 2\pi i \cos \pi \\
 &= 2\pi i + 2\pi i = [4\pi i].
 \end{aligned}$$

$$\text{Ans} \quad \oint_C \frac{e^z dz}{z+1}, \quad c: |z+1| = 1.$$

$$\begin{aligned} \text{Sof2} \quad & 2\pi i \cdot f(z_0) \\ \Rightarrow & 2\pi i \cdot e^{-1} \Rightarrow \boxed{\frac{2\pi i}{e}} \cdot \cos -65^\circ + i \sin -65^\circ \\ & \cos -65^\circ + i \sin -65^\circ \end{aligned}$$

$$\text{Berechne } \int_C \frac{dz}{2-\bar{z}} \quad C: |z|=1 \quad z \in \mathbb{C}$$

$$\underline{\text{Soln}} \quad 2 - \bar{z} = 2 - \frac{z\bar{z}}{z} = 2 - \frac{|z|^2}{z} = 2 - \frac{1}{z} = \frac{2z-1}{z}$$

$$\frac{1}{2-\bar{z}} = \frac{z}{2z-1}$$

Then;

$$\therefore \oint_{C+} \frac{z}{2z-1} dz = \frac{1}{2} \oint_{C+} \frac{z}{z-\frac{1}{2}} dz$$

$$\Rightarrow \left(\frac{1}{2}\right) 2\pi i \cdot f(z_0)$$

$$\Rightarrow \left(\frac{1}{2}\right) 2\pi i \cdot \frac{1}{2} = \boxed{\frac{\pi i}{2}}$$

Ques. $\oint_C \frac{z^2+1}{z(2z-1)} dz$, $C: |z|=1$

Sol. $\frac{1}{z(2z-1)} = \frac{A}{z} + \frac{B}{2z-1}$

$$1 = A(2z-1) + Bz$$

$$A = -1$$

$$B = 2$$

$$\frac{1}{z(2z-1)} = \frac{-1}{z} + \frac{2}{2z-1}$$

$$\Rightarrow \oint_C (z^2+1) \left[\frac{-1}{z} + \frac{2}{2z-1} \right] dz$$

$$\Rightarrow 2 \oint_C \frac{z^2+1}{z-\frac{1}{2}} dz - \oint_C \frac{z^2+1}{z} dz$$

$$\Rightarrow 2\pi i \cdot f(z_0) - 2\pi i f(z_0)$$

$$\Rightarrow 2\pi i \cdot \left(\frac{1}{4} + \frac{1}{2}\right) - 2\pi i (1)$$

$$\Rightarrow 2\pi i \cdot \frac{5}{4} - 2\pi i \Rightarrow \frac{5\pi i}{2} - 2\pi i$$

$$\Rightarrow \frac{5\pi i}{2} - 4\pi i = \boxed{\frac{\pi i}{2}}$$

Ques. $\oint_C \frac{3z^2+z}{z^2-1} dz$, $C: |z|=2$

Sol. $\frac{1}{z^2-1} = \frac{1}{(z-1)(z+1)} = \frac{A}{z-1} + \frac{B}{z+1}$

$$1 = A(z+1) + B(z-1)$$

$$A = \frac{1}{2}, B = -\frac{1}{2}$$

$$\Rightarrow \oint_C 3z^2 + z \left[\frac{1}{2(z-1)} - \frac{1}{2(z+1)} \right] dz.$$

$$\Rightarrow \frac{1}{2} \oint_C \frac{3z^2 + z}{z-1} dz - \frac{1}{2} \oint_C \frac{3z^2 + z}{z+1} dz$$

$$\Rightarrow \frac{1}{2} \cdot 2\pi i \cdot f(z_0) - \frac{1}{2} \cdot 2\pi i \cdot f(z_0)$$

$$\Rightarrow \frac{1}{2} \cdot 2\pi i \cdot 4 - \frac{1}{2} \cdot 2\pi i \cdot 2 = [2\pi i]$$

Ques: $\oint_C \frac{e^{-z}}{z^2} dz$, $c: |z|=1$.

Soln $\Rightarrow \oint_C \frac{e^{-z}}{(z-0)^2} dz$

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

$$\Rightarrow 2\pi i \cdot f'(z_0)$$

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

$$f'(0) = -1$$

$$\Rightarrow \frac{2\pi i (-1)}{1} = [-2\pi i]$$

Ques $\oint_C \frac{e^{2z}}{(z+1)^4} dz$, $c: |z|=2$

Soln $2\pi i \cdot f^3(z_0)$

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

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

$$\Rightarrow \frac{2\pi i \cdot 8}{6 \cdot e^2}$$

$$f'(-1) = 2e^{-2} - \frac{2}{e^2}$$

$$f^2(z) = 4e^{2z} \quad e^2$$

$$= \frac{8\pi i}{3e^2} = \frac{8\pi i e^{-2}}{3}$$

$$f^3(z) = 8e^{2z}$$

$$f^3(-1) = \frac{8}{e^2} = 8e^{-2}$$

Date : 17/08/2023

$$\text{Ques} \quad \oint_C \frac{dz}{(z^2+4)^2}, \text{ where } C: |z-2i|=2$$

$$\text{Solv} \quad = \oint_C \frac{dz}{(z^2+4)^2}$$

$$\therefore \frac{1}{(z^2+4)^2} = \frac{1}{(z-4i)^2(z+2i)^2}$$

$$z = \pm 2i$$

$z=2i$ (Analytic in domain)

$$\oint_C \frac{dz}{(z-2i)^2} \rightarrow f(z) \text{ (ANALYTIC)}.$$

$$f^n(z_0) = \frac{n!}{2\pi i} \oint_C \frac{f(z)}{(z-z_0)^{n+1}} dz$$

$$\Rightarrow \oint_C \frac{f(z)}{(z-2i)^{n+1}} dz = \frac{2\pi i \cdot f^{(n)}(z_0)}{n!}$$

$$\therefore \oint_C \frac{dz}{(z-2i)^2} = \frac{2\pi i \cdot 2}{4!} = \frac{2\pi i}{6} = \frac{\pi i}{3}$$

$$f''(z) = -2 \quad \therefore \boxed{\frac{\pi}{16}} \text{ Answer}$$

$$f''(2i) = -2$$

64i

$$= \frac{2}{64i}$$

All $\oint_C \frac{dz}{(z^2+4)}$; c: $|z|=4$

Sol From previous question;

$$\oint_C \frac{1}{(z^2+4)} = \frac{1}{(z-2i)(z+2i)} = \frac{A}{(z-2i)} + \frac{B}{(z+2i)}$$

Using partial fraction -

$$1 = A(z+2i) + B(z-2i)$$

$$A = \frac{1}{4i}$$

$$B = \frac{1}{-4i}$$

$$\frac{1}{4i} \int_C \frac{dz}{(z-2i)} + -\frac{1}{4i} \int (z+2i) dz$$

$$\Rightarrow \frac{1}{4i} (2\pi i) \cdot f(z_0) - \frac{1}{4i} (2\pi i) f(z_0)$$

$$\Rightarrow [0]$$

~~Done~~~~Que~~

Evaluate the integral :-

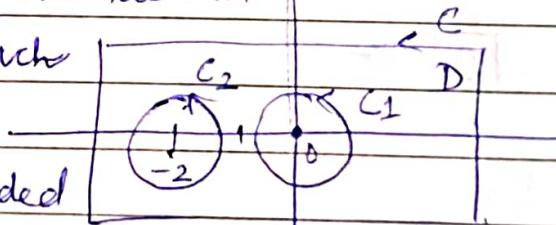
$$\int_C \frac{3z+5}{z^2+2z} dz \quad ; \quad c: |z|=1$$

~~Question~~Using Cauchy Integral theorem & its extension,
Evaluate :-

$$\int_C \frac{dz}{z(z+2)}$$

where c is any rectangle containing the
points. $z=0$. & $z=-2$. inside it.~~Solution~~The integrand $\frac{1}{z(z+2)}$ is not analytic at $z=0$ and $z=-2$.Both the points lie inside the curve c .Enclose the points $z=0$ and $z=-2$ by
circles C_1 and C_2 . of radii r_1 and r_2
respectively. such that both these circles
lie inside c and do not
intersect with each
other.The domain D boundedby curve c , C_1 & C_2 isa multiply connected domain. Hence, by the
extension of Cauchy Integral Theorem,
for multiply connected domain -

$$\int_C \frac{dz}{z(z+2)} = \int_{C_1} \frac{dz}{z(z+2)} + \int_{C_2} \frac{dz}{z(z+2)}$$



$$= \frac{1}{2} \oint_{C_1} \left(\frac{1}{z} - \frac{1}{z+2} \right) dz + \frac{1}{2} \oint_{C_2} \left(\frac{1}{z} - \frac{1}{z+2} \right) dz$$

$$= \frac{1}{2} \left[\underbrace{\oint_{C_1} \frac{1}{z} dz}_{2\pi i} - \underbrace{\oint_{C_1} \frac{1}{z+2} dz}_0 + \underbrace{\oint_{C_2} \frac{1}{z} dz}_{0} - \underbrace{\oint_{C_2} \frac{1}{z+2} dz}_{2\pi i} \right],$$

(as $\frac{1}{z}$ is outside domain)

of respective circles

$$= [0] \text{ Answer}$$