Unofficial answers to M337/S 1995 page 1 of 1

Based on tutorials of dr. Paul Reed and the OUSA revision weekend 1998, and my own Typed by I.R. van de Stadt BSc. (Hons)

Part I

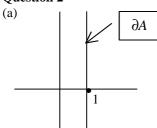
Question 1

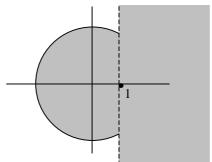
(a) (i)
$$w = \frac{(i+1)}{(i-1)(i+1)} = -\frac{1}{2}(i+1) \Rightarrow \text{Arg } w = -\frac{3p}{4}$$

(a) (ii)
$$w = -\frac{1}{2}(i+1) = \frac{1}{\sqrt{2}}e^{-i3\mathbf{p}/4} \Rightarrow \left(2^{-1/8}e^{-i3\mathbf{p}/4}\right)^{1/4} = 2^{-1/8}e^{-i3\mathbf{p}/16} = 2^{-1/8}\left(\cos\frac{3\mathbf{p}}{16} + i\sin\frac{3\mathbf{p}}{16}\right)$$

(b)
$$i = e^{i\mathbf{p}/2} \Rightarrow i^{-i} = \left(e^{i\mathbf{p}/2}\right)^{-i} = e^{\mathbf{p}/2}$$
 (Principal argument)

Question 2





- (b) $A \cup \{1\}$ is not a region. $A \cap B$ is not a region.
- (c) B-A is compact. \overline{A} is not compact.

Question 3

(a) The domain of the function f is (. F is continuous by the Composition Rule, since the functions Imz and z^2 are basic continuous functions.

(b)
$$\mathbf{a} = 0, \mathbf{b} = 1 + i \Rightarrow \mathbf{g}(t) = (1 + i)t, \quad t \in [0, 1] \Rightarrow \mathbf{g}'(t)(1 + i), \text{ Im } z^2 \to \text{Im}(1 + i)^2 t^2 = 2t^2$$

So, $\int_{\Gamma} f(z) dz = \int_0^1 2t^2 (1 + i) dt = (1 + i) \left[\frac{2}{3} t^2 \right]_0^1 = \frac{2}{3} (1 + i)$

Question 4

(a) Taylor series is
$$f(0) + zf'(0) + \frac{z^2}{2!}f''(0) + \frac{z^3}{3!}f'''(0) + \frac{z^4}{4!}f''''(0) + \cdots$$

Since
$$f(z) = e^z \cos z$$
, we have $f(0) = 1$

$$f'(z) = e^z \cos z - e^z \sin z \Rightarrow$$
 $f'(0) = 1$

$$f''(z) = e^z \cos z - e^z \sin z - e^z \sin z - e^z \cos z = -2e^z \sin z \Rightarrow f''(0) = 0$$

$$f'''(z) = -2e^{z} \sin z - 2e^{z} \cos z \qquad f''(0) = -2$$

$$f''''(z) = -2(e^z \sin z + e^z \cos z + e^z \cos z - e^z \sin z) = -4e^z \cos z \Rightarrow f''''(0) = -4$$

So up to z^4 we have

$$f(z) = 1 + z - \frac{2}{3!}z^3 - \frac{4}{4!}z^4 + \cdots$$

Since f(z) is analytic for all discs $0 \le z \le r$, the Taylor series represents f(z) for all discs $0 \le z \le r$ (i.e. all of ()

(i)
$$\int_{|z|=1} \frac{f(z)}{z^2} dz = \int_{|z|=1} \frac{1}{z^2} \left(1 + z - \frac{2}{3!} z^3 - \frac{4}{4!} z^4 + \cdots \right) dz = \int_{|z|=1} \left(\frac{1}{z^2} \left(\frac{1}{z} \right) + \frac{2}{3!} z - \frac{4}{4!} z^2 + \cdots \right) dz$$

(only this term is important since from it we find the residue at z = 0)

So,

$$\int_{|z|=1} \frac{f(z)}{z^2} dz = 2\mathbf{p}i \operatorname{Res}(f,0) = 2\mathbf{p}i \cdot 1 = 2\mathbf{p}i$$

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(ii) Note that
$$g(z) = \frac{d}{dz} f(z)$$
. Since $f(z)$ is represented by its Taylor series in all discs we have

$$g(z) = \frac{d}{dz} \left(1 + z - \frac{2}{3!} z^3 - \frac{4}{4!} z^4 + \dots \right) = 1 - z^2 - \frac{4}{3!} z^3 + \dots$$

(by the Differentiation Rule). The result is the first 3 terms of the Taylor series for g(z).

Question 5

(a)
$$f(z) = \frac{e^{3iz}}{z^2 + 4} = \frac{e^{3iz}}{(z - 2i)(z + 2i)}$$
 Note this has **simple** poles at $\pm 2i$

To find Residue use **Cover up** rule (Theorem 1.1 unit C1)

$$\lim_{z \to 2i} (z - 2i) \frac{e^{3iz}}{(z - 2i)(z + 2i)} = \frac{e^{-6}}{4i} = \frac{-ie^{-6}}{4}$$

$$\lim_{z \to -2i} (z+2i) \frac{e^{3iz}}{(z-2i)(z+2i)} = \frac{e^6}{-4i} = \frac{ie^6}{4}$$

[Note the cover up rule only works for simple poles. For multiple poles which have a term like $(z-a)^n$, n=2,3,4,... in the denominator then other methods need to be used]

(b)

$$\int_{-\infty}^{\infty} \frac{\cos 3t}{t^2 + 4} dt = \operatorname{Re} \left(\int_{-\infty}^{\infty} \frac{e^{3ti}}{t^2 + 4} dt \right)$$

Theorem 3.4 (C1) satisfied.

Since there are no simple poles on the real axis, we have

$$\int_{-\infty}^{\infty} \frac{e^{3ti}}{t^2 + 4} dt = 2\mathbf{p}i \{ \text{sum of residues in upper half plane} \}$$

So we have (using the result of part (a)

$$\int_{-\infty}^{\infty} \frac{\cos 3t}{t^2 + 4} dt = \text{Re } 2\mathbf{p}i \left(\frac{-ie^{-6}}{4} \right) = \frac{1}{2}\mathbf{p}e^{-6}$$

Question 6

We have $|e^z| = |e^{x+iy}| = e^x$. Since |z| = 1 we have $|e^z| \ge e^{-1}$ (a)

[Here you are expected to know that e < 3]

So we have
$$\left|e^{z}\right| \ge e^{-1} > \frac{1}{3}$$

Rouchés Theorem (page 19 Unit C1) (b)

We have
$$|f - e^z| = \left| -\frac{1}{3}z^4 \right| = \frac{1}{3}$$

So we have
$$\left| f - e^z \right| = \frac{1}{3} \le \left| e^z \right|$$
, for $z \in \left| z \right| = 1$

So f has the same number of zeros inside |z| = 1 as e^z . However e^z has no zeros and hence f has no zeros inside |z| = 1. This is Rouchés Theorem.

(c)
$$\int_{\Gamma} \frac{1}{f(z)} dz = 0$$

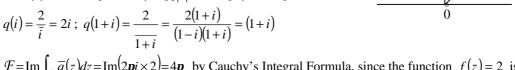
This is because f(z) is analytic an non-zero inside Γ . So 1/f(z) is analytic and so the integral is zero by Cauchy's Theorem.

Unofficial answers to M337/S 1995 page 3 of 3

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Question 7

- (a) $\overline{q}(z) = \frac{2}{z}$ is analytic on $(-\{0\})$ so q represents a model fluid flow (See HB. 1.14 p.38)
- (b) A primitive of $\overline{q}(z) = \frac{2}{z}$ is $\Omega(z) = 2 \operatorname{Log} z$, $z \in (-\{x \in \mathbb{R} : x \le 0\})$ is a complex potential function for the flow. Streamlines satisfy the equation $\operatorname{Im} \Omega(z) = \operatorname{Im} 2 \operatorname{Log} z = \operatorname{Im} \left(2 \operatorname{log}_e |z| + i 2 \operatorname{Arg} z\right) = 2 \operatorname{Arg} z = k$



(c) $\mathcal{F} = \operatorname{Im} \int_C \overline{q}(z) dz = \operatorname{Im}(2\mathbf{p}i \times 2) = 4\mathbf{p}$ by Cauchy's Integral Formula, since the function f(z) = 2 is analytic on (. (is a simply-connected region and the unit circle isis a simple-closed contour in (and 0 is a point inside the unit circle.

Question 8

- (a) See HB 2.1 p. 41. $z_{n+1} = 2z_n 2z_n^2$, with a = -2, b = 2, $c = 0 \Rightarrow d = -2 \times 0 + \frac{1}{2} \times 2 \frac{1}{4} \times 2^2 = 0$ So the sequence is conjugate of the iteration sequence $w_{n+1} = w^2$. Then the conjugating function is $h(z) = -2z + 1 \Rightarrow w_0 = -2z_0 + 1 = -2 \times -1 + 1 = 3$ As required.
- (b) (i) $P_{-1 \ i}(0) = -1 i; P_{-1-}(0) = (-1 i)^2 1 i = -1 + i; P_{1-i}(0) = (-1 + i)^2 1 i = -1 3i \Rightarrow \begin{vmatrix} 3 \\ -1 i \end{vmatrix} (0) \begin{vmatrix} \sqrt{10} > \\ & \end{cases}$, so $c \notin M$ (See HB 4.5 p. 42).
- (b) (ii) *i* is in the large cardioid. Hence we check HB 4.9 (a) p. 43:

$$\begin{pmatrix} 8 \left| \frac{-i}{4} \right| & -\frac{3}{2} \end{pmatrix} + 8 \quad (i) = \left(\frac{1}{2} - \frac{1}{2} \right)^2 = 1 < 3$$
So by HB 4.3 p 43 $c \in M$.

Part II

Question 9

(a) (i)
$$\sin(+iy) = \sin x \cos + \cos x \sin iy = \sin \cosh y + i \cos \sinh z \Rightarrow$$

$$\left|\sin(x+iy)\right|^2 = \sin^2 x \cosh^2 y + \cos^2 x \sinh^2 z = \sin^2 x \left(1 + \sinh^2 y\right) + \left(1 - \sin^2 x\right) \sinh^2 y$$

$$= \sin^2 x + \sin^2 x \sinh^2 y + \sinh^2 y - \sin^2 x \sinh^2 y = \sin^2 x + \sinh^2 y$$
as required.
$$\cos(x+iy) = \cos x \cos iy + \sin x \sin iy = \cos x \cosh y + i \sin x \sinh z \Rightarrow$$

$$\left|\cos(x+iy)\right|^2 = \cos^2 x \cosh^2 y + \sin^2 x \sinh^2 z = \cos^2 x \cosh^2 y + \left(1 - \cos^2 x\right) \left(\cosh^2 x - 1\right)$$

$$= \cos^2 x \cosh^2 y + \cosh^2 x - 1 - \cos^2 x \cosh^2 y + \cos^2 x = \cosh^2 x - 1 + \cos^2 x$$

$$= \sinh^2 x + \cos^2 x$$

$$|\tan z|^2 = \frac{|\sin z|^2}{|\cos z|^2} = \frac{\sinh^2 x + \sin^2 x}{\sinh^2 x + \cos^2 x} \le 1 \Rightarrow \sinh^2 x + \sin^2 x \le \sinh^2 x + \cos^2 x \Rightarrow$$

(a) (ii)
$$|\tan z|^2 = \frac{|\sin z|^2}{|\cos z|^2} = \frac{\sinh^2 x + \sin^2 x}{\sinh^2 x + \cos^2 x} \le 1 \Rightarrow \sinh^2 x + \sin^2 x \le \sinh^2 x + \cos^2 x \Rightarrow \sin^2 x \le \cos^2 x \Rightarrow -\frac{1}{4} \mathbf{p} \le x \le \frac{1}{4} \mathbf{p}$$

(b)
$$f$$
 is defined on $(u(x,y) = x^2 + by^2; v(x,y) = 2axy$. Now, $\frac{\partial u}{\partial x} = 2x; \quad \frac{\partial v}{\partial y} = 2ax; \quad \frac{\partial v}{\partial x} = 2ax; \quad \frac{\partial u}{\partial y} = 2by$

all exist on (, are all continuous on (, since they are all multiples (Multiple Rule) of the basic continuous function x. The Cauchy-Riemann equations are statisfied on all $z \in ($ when $2x = 2ax \Rightarrow a = 1; \quad 2ax = -2by \Rightarrow b = -1$

Then f is differentiable on all of (when a = 1 and b = -1, and, because its domain (is a region f is analytic on (. (See HB 2.3 p.19 and HB 1.3 p.18)

Unofficial answers to M337/S 1995 page 5 of 5 Based on tutorials of dr. Paul Reed and the OUSA revision weekend 1998, and my own Typed by I.R. van de Stadt BSc. (Hons)

Question 10

(a)
$$f(x) = \frac{\sin z}{z(z-3i)(z+3i)}$$
 has a removable singularity at $z=0$ and simple poles at $z=3i$ and $z=-3i$. So

by the Cover-Up Rule

Res
$$(f,0) = \frac{\sin 0}{(-3i)(3i)} = 0$$
; Res $(f,3i) = \frac{\sin 3i}{3i \times 6i} = -\frac{1}{18}i \sinh 3i$

$$\operatorname{Res}(f, -3i) = \frac{\sin(-3i)}{-3i(-6i)} = \frac{-\sin 3i}{3i \times 6i} = \frac{1}{18}i \sinh 3$$

(b) (i) f is analytic on the simply-connected region (except for 3 singularities. Γ is a simple-closed contour in (, not passing through any of the singularities. So, since only 0 is inside Γ and the other singularities are outside Γ

$$\int_{\Gamma} f(z)dz = 2\mathbf{p}i\operatorname{Res}(f,0) = 0 \text{ (see part (a))}$$

by Cauchy's Residue Theorem

- (b) (ii) f is analytic on the simply-connected region (except for 3 singularities. Γ is a simple-closed contour in (possing through any of the singularities. So, all three singularies are inside Γ $\int_{\Gamma} f(z)dz = 2\mathbf{p}i(\operatorname{Res}(f,0) + \operatorname{Res}(f,3i) + \operatorname{Res}(f,-3i)) = 2\mathbf{p}i\left(0 \frac{1}{18}i\sinh 3 + \frac{1}{18}i\sinh 3\right) = 0 \text{ (see part (a))}$ by Cauchy's Residue Theorem
- (c) f is analytic on the simply-connected region (except for 3 singularities. Let $\Gamma = |z 3i| = 1$. Then Γ is a simple-closed contour in (except for 3 singularities and only 3 is inside Γ and the other singularities are outside Γ . Hence, by Cauchy's Residue Theorem

$$\int_{\Gamma} f(z)dz = 2\mathbf{p}i\operatorname{Res}(f,3i) = 2\mathbf{p}i\left(-\frac{1}{18}i\sinh 3\right) = \frac{\mathbf{p}\sinh 3}{9} \text{ (see part (a))}$$
as required

(d)
$$\frac{1}{zf(z)} = \frac{z^2 + 9}{\sin z}$$
 in analytic on $\{z : |z| < p\}$, except for a simple pole at 0

$$\operatorname{Res}\left(\frac{1}{zf(z)},0\right) = \frac{0^2 + 9}{\cos 0} = 9,$$

by the g/h Rule, since $z^2 + 9$ and $\frac{d \sin z}{dz} = \cos z$ are analytic at 0 and $\cos 0 = 1 \neq 0$

Unofficial answers to M337/S 1995 page 6 of 6 Based on tutorials of dr. Paul Reed and the OUSA revision weekend 1998, and my own Typed by I.R. van de Stadt BSc. (Hons)

Question 11

(a) (i)
$$\left| \exp(e^{-z}) \right| = \exp\left(\operatorname{Re}\left(e^{-z}\right) \right) = \exp\left(e^{-x} \left(\cos y\right) \right)$$
 as required.

(a) (ii) The interval $R = \{z : -1 < x < 1, -p < y < p\}$ is a bounded region. The function $f(z) = \exp(e^{-z})$ is analytic on R and continuous and non-zero on \overline{R} , then by the Maximum Principle (HB. p. 31) there is a maximum is on ∂R

On
$$\{z: x = -1, -p \le y \le p\}$$
, $\max \left| \exp(e^1(\cos y)) \right| = \exp(e^1(\cos 0)) = e^e$

On
$$\{z: x = 1, -\mathbf{p} \le y \le \mathbf{p}\}$$
, $\max \left| \exp \left(e^{-1} (\cos y) \right) \right| = \exp \left(e^{-1} (\cos 0) \right) = e^{-e}$

On
$$\{z: -1 \le x \le 1, y = -\mathbf{p}\}$$
, $\max \left[\exp \left(e^{1} (\cos(-\mathbf{p})) \right) \right] = \exp \left(-e^{-1} \right) = e^{-e^{-1}}$

On
$$\{z: -1 \le x \le 1, y = \mathbf{p}\}$$
, $\max \left[\exp \left(e^{1} (\cos(\mathbf{p})) \right) \right] = \exp \left(-e^{-1} \right) = e^{-e^{-1}}$

So
$$\max \left\{ \exp(e^{-z}) : -1 \le \operatorname{Re} z \le 1, -\mathbf{p} \le \operatorname{Im} z \le \mathbf{p} \right\}$$
 is e^e which is attained at $z = -1$

(b) Let
$$h(z) = \frac{r}{r-z}$$
, $z \in (-\{r\})$

Now f and g are Basic Taylor Series (HB 3.5 p. 25)

$$f(z) = \sum_{n=0}^{\infty} \left(\frac{z}{r}\right)^n = \left(1 - \frac{z}{r}\right)^{-1}, \quad |z| < r \Rightarrow f(z) = \frac{r}{(r-z)} = h(z), \quad |z| < r$$

$$g(z) = -\sum_{n=1}^{\infty} \left(\frac{r}{z}\right)^n = -\sum_{n=0}^{\infty} \left(\frac{r}{z}\right)^n + 1 = -\left(1 - \frac{r}{z}\right)^{-1} + 1, \quad |z| > r \Rightarrow$$

$$g(z) = -\frac{z}{(z-r)} + 1 = \frac{z}{(r-z)} + 1 = \frac{z+r-z}{(r-z)} = \frac{r}{(r-z)} = h(z), \quad |z| > r$$

f, g and h are analytic on their domains.

The region |z| < r, the domain of f overlaps with the region $z \in (-\{r\})$, the domain of h. Also the region |z| > r, the domain of g overlaps with $z \in (-\{r\})$. Hence f and h are direct continuations of each other (or f is a direct continuation of h by Taylor series (HB 2.1 p.33) and so are h and g likewise. The regions |z| < r and |z| > r do not overlap, and so f and g are indirect continuations of each other. (HB 1.1 p. 33 and HB 2.3 p.33)

Unofficial answers to M337/S 1995 page 7 of 7

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Question 12

(a) (i) The inverse mappings are to the standard triple of points 0,1,∞ (HB 2.11 p.36)

$$\mathbf{a} = -i \to 0$$

$$b = 1 \rightarrow 1$$

$$g = i \rightarrow \infty$$

So \hat{f}^{-1} corresponds to

$$\hat{f}^{-1}(z) = \frac{(z+i)(1-i)}{(z-i)(1+i)} = \frac{(z+i)(1-i)^2}{(z-i)(1+i)(1-i)} = \frac{-i(z+i)}{(z-i)} = \frac{-iz+1}{z-i}$$

and so the extended Möbius transformation \hat{f} that maps 0 to -i, 1 to 1 and ∞ to i is

$$\hat{f}(z) = \frac{-iz - 1}{-z - i} = \frac{iz + 1}{z + i}$$

(a) (ii) The extended imaginary axis is the set $\{z : \operatorname{Re} z = 0\} \cup \{\infty\}$

We use the three point trick. The imaginary axis passes through the points -i, 0 and i. Now

$$\hat{f}(-i) = \frac{-i^2 + 1}{-i + i} = \frac{2}{0} = \infty$$
, $\hat{f}(0) = \frac{i \cdot 0 + 1}{0 + i} = \frac{1}{i} = -i$ and $\hat{f}(i) = \frac{i^2 + 1}{i + i} = \frac{0}{2i} = 0$

So the image of the imaginary axis is the generalized circle that passes throught the extended points ∞ , -i, and 0. Thus the image is the imaginary axis, as required.

Maybe the following is a safer proof.

The Apollonian form of the imaginary axis is $\{z:|z+1|=|z-1|\}\cup\{\infty\}$

Now from part (a) (i) we know already that

$$z = \hat{f}^{-1}(w) = \frac{-iw + 1}{w - i}$$

Since $w \in \hat{f}(\operatorname{Im} axis) \Leftrightarrow \hat{f}^{-1}(w) \in \operatorname{Im} axis$. So, $w = \infty, w = i$ or

$$\left|\frac{-iw+1}{w-i}+1\right| = \left|\frac{-iw+1}{w-i}-1\right| \Longleftrightarrow \left|\frac{-iw+1+w-i}{w-i}\right| = \left|\frac{-iw+1-w+i}{w-i}\right| \Longleftrightarrow \left|\frac{-iw+1+w-i}{w-i}\right| = \left|\frac{-iw+1-w+i}{w-i}\right| \Leftrightarrow \left|\frac{-iw+1-w+i}{w-i}\right| = \left|\frac{-iw+1-w+i}{w-i}\right| \Leftrightarrow \left|\frac{-iw+1-w+i}{w-i}\right| = \left|\frac{-iw+1-w+i}{w-i}\right| \Leftrightarrow \left|\frac{-iw+1-w+i}{w-i}\right| = \left|\frac{-iw+1-w+i}{w-i}\right| \Leftrightarrow \left|\frac{-iw+1-w+i}{w-i}\right| = \left|\frac{-iw+i}{w-i}\right| = \left|\frac{$$

$$|(1-i)w+1-i| = |-(1+i)w+1+i| = |1-i||w+1| = |1+i||-w+1| \iff |w+1| = |w-1|$$

Therefore the image is $\{w: |w+1| = |w-1|\} \cup \{\infty\}$, which is the imaginary axis as required.

(b) (i) HB 1.10 p. 12 and HB 5.3 p. 14.

Let
$$h(z) = \sqrt{z} = z^{1/2} = \exp\left(\frac{1}{2}\operatorname{Log} z\right) = \exp\left(\frac{1}{2}\left(\log|z| + i\operatorname{Arg} z\right)\right) = \left(\sqrt{|z|}\right)e^{i\operatorname{Arg} z/2}$$

So, if $\left(\sqrt{|z_1|}\right)e^{i\operatorname{Arg} z_1/2} \neq \left(\sqrt{|z_2|}\right)e^{i\operatorname{Arg} z_2/2} \Leftrightarrow |z_1|e^{i\operatorname{Arg} z_1} \neq |z_2|e^{i\operatorname{Arg} z_2} \Leftrightarrow z_1 = z_2$

Hence h(z) is a one-one function. h(z) is analytic on $\{z : \operatorname{Re} z > 0\}$, with $h'(z) = \frac{1}{2\sqrt{z}} \neq 0$ for all z in $\{z : \operatorname{Re} z > 0\}$. By HB 2.6 p. 36 the Möbius transformation f is one-one on $\{z : \operatorname{Re} z > 0\}$ since $i \cdot i - 1 \cdot 1 = -2 \neq 0$ and by HB 2.2 f is conformal. Now $g(z) = h(f(z)) = \sqrt{f(z)}$, so by HB 4.5 p. 37 g is a one-one conformal mapping.

De domain is at the left of the points -i, 0 and i, which \hat{f} maps to 0, -i, and ∞ with the image at the left. This shows that \hat{f} maps $\{z: \operatorname{Re} z > 0\}$ to $\{z: \operatorname{Re} z > 0\}$. Using the three point trick to show where $\hat{h}(z)$ maps the imaginary axis onto. The imaginary axis passes through the points -i, 0 and i with the domain at the left, which $\hat{h}(z)$ maps to $\frac{1}{\sqrt{2}}(1-i)$, 0, $\frac{1}{\sqrt{2}}(1-i)$, with the image at the left, which shows that $\hat{h}(z)$ maps $\{z: \operatorname{Re} z > 0\}$ to $\{z: -\frac{1}{4}\mathbf{p} < \operatorname{Arg} z < -\frac{1}{4}\mathbf{p}\}$

(b) (ii) f and h are one-one and conformal on these regions. $h^{-1}(z) = z^2$ Hence since $(h \circ f)^{-1} = f^{-1} \circ h^{-1}$,

$$g^{-1}(z) = \frac{-iz^2 + 1}{z^2 - i} = \frac{z^2 + i}{iz^2 + 1}$$