

Lecture 2

Complex Functions (複素関数)

## What you will learn in Lecture 2

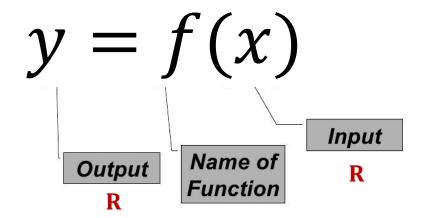
2.1 Complex Functions (複素関数)

2.2 Complex Function as Mappings (写像、変換)

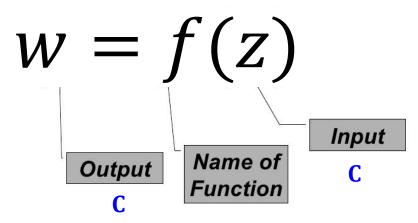
2.3 Limits (極限) and Continuity (連続性)

# 2.1 Complex Functions

(複素関数)



real-valued functions (実数値関数) of a real variable (実変数)



complex-valued function of a complex variable (複素変数)

#### Definition (定義) 2.1 Complex Function (複素関数)

A **complex function (複素関数)** is a function f whose **domain** (定義域) and **range** (値域) are subsets of the set  $\mathbf{C}$  of complex numbers.

We denote the domain and range of a function f by Dom(f) and Range(f), respectively.

#### EXAMPLE (例題) 2.1.1 Complex Function (複素関数)

- (a) Evaluate  $f(z) = z^2 (2 + i)z$  when (1) z = i and (2) z = 1 + i
- (b) Evaluate g(z) = z + 2Re(z) when (1) z = i and (2) z = 2 3i

#### Solution (解答):

(a) (1) 
$$f(i) = i^2 - (2+i)(i) = -1 - 2i + 1 = -2i$$
.

(2) 
$$f(1+i) = (1+i)^2 - (2+i)(1+i)$$
  
=  $(1+2i-1) - (2+2i+i-1) = -1-i$ .

(b) (1) 
$$g(i) = i + 2\text{Re}(i) = i + 2 \cdot (0) = i$$

(2) 
$$g(2-3i) = 2-3i + 2\text{Re}(2-3i) = 2-3i + 2 \cdot (2) = 6-3i$$

Notice: When the domain (定義域) of a complex function (複素関数) is not explicitly stated, we assume the domain (定義域) to be the set of all complex numbers z for which f(z) is defined.

#### Real and Imaginary Parts of a Complex Function

If w = f(z) is a complex function (複素関数), then the image (値域) of a complex number z = x + iy under f is a complex number w = u + iv.

For example, suppose we have the complex function  $w = f(z) = z^2$ , then

$$w = z^{2} = (x + iy)^{2} = (x^{2} - y^{2}) + 2xyi$$

$$= u + iv$$
(2.1.1)

It shows that, if w = u + iv = f(z) = f(x + iy) is a complex function, then both u and v are real functions of the two real variables x and y, i.e.

$$w = f(z) = u(x, y) + iv(x, y)$$
(2.1.2)

The functions (i.e. 実2変数関数) u(x,y) and v(x,y) in (2.1.2) are called the real and imaginary parts of f, respectively.

2018/12/7 Complex Analysis (複素関数論)

#### EXAMPLE (例題) 2.1.2

If z = x + iy, find the real and imaginary parts (実部と虚部) of the

functions (a) 
$$f(z) = z^2 - (2+i)z$$
 (b)  $g(z) = z + 2\text{Re}(z)$ 

#### Solution (解答):

(a) 
$$f(z) = z^2 - (2+i)z = (x+iy)^2 - (2+i)(x+iy)$$
  
 $= x^2 + 2xyi - y^2 - (2x+2yi+ix-y)$   
 $= x^2 - 2x + y - y^2 + (2xy - x - 2y)i$ 

Therefore  $u(x,y) = x^2 - 2x + y - y^2$  v(x,y) = 2xy - x - 2y

(b) 
$$g(z) = z + 2\text{Re}(z) = x + iy + 2\text{Re}(x + iy) = x + iy + 2x = 3x + iy$$

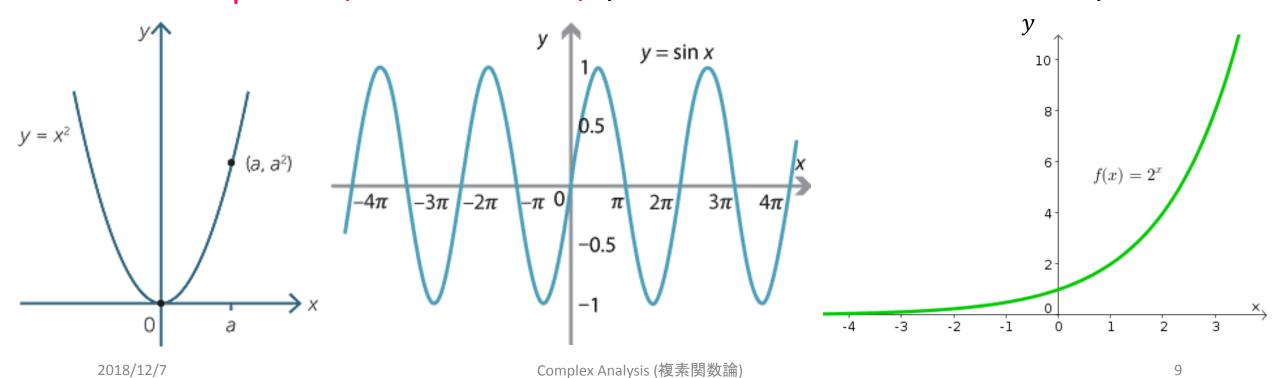
Therefore 
$$u(x,y) = 3x$$
  $v(x,y) = y$ 

## 2.2 Complex Function as Mappings

(写像、変換)

#### We can plot the graph (グラフ) of real-valued function!

Recall that in *Calculus I*, **if** y = f(x) is a **real-valued function** (実数値 関数) **of a real variable** x, then **the graph** (グラフ) **of** f is defined to be the set of all points (x, f(x)) (i.e. (x, y)) in the two-dimensional Cartesian plane (i.e. 2次元空間) (デカルト座標系、直交座標系).



Can we plot graph of complex function?

However, if w = f(z) is a complex function, then both z and w lie in a complex plane (複素平面).

It follows that the set (集合) of all points (z, f(z)) (i.e. (z, w)) lies in four-dimensional space (4次元空間) (two dimensions from the input z and two dimensions from the output w).

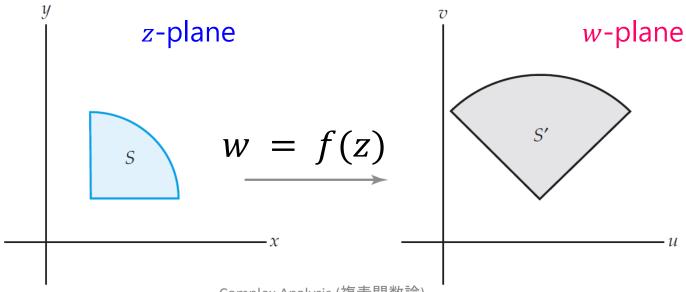
Therefore,

We cannot draw the graph of a complex function.

Instead (代わりに), we use the idea of mapping (写像、変換).

#### Complex Function as Mappings (写像、変換)

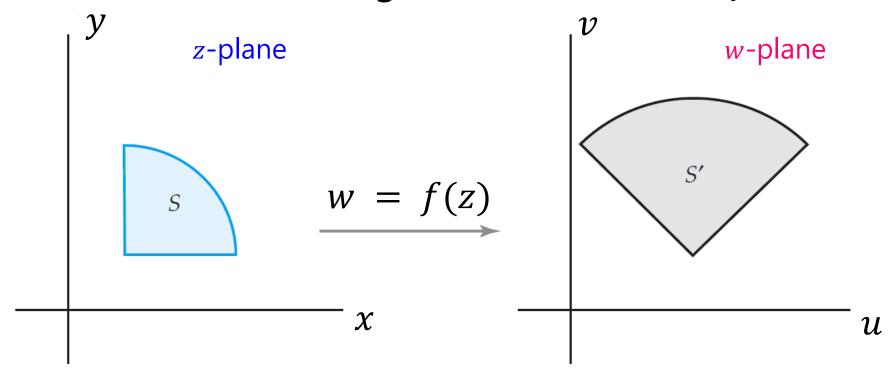
- Define two complex planes.
- The point z in the z-plane is associated with the unique point w = f(z) in the w-plane.
- Every complex function w = f(z) describes a correspondence (i.e. mapping) between points in two complex planes.



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#### Complex Function as Mappings (写像、変換)

If w = f(z) is a complex mapping and if S is a set of points in the z-plane, then we call the image (值域) of S under f as the set S'.



The set S in the z-plane

The image of S' in the w-plane

Figure 2.1 The image (値域) of a set S under a mapping w = f(z)

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#### EXAMPLE (例題) 2.2.1 Image of a Half-Plane under w = iz

Find the image of the half-plane  $Re(z) \ge 2$  under the complex mapping w = f(z) = iz and represent the mapping graphically.

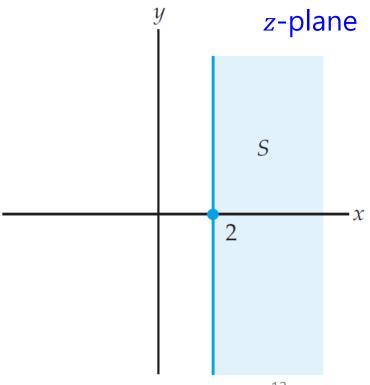
#### Solution (解答):

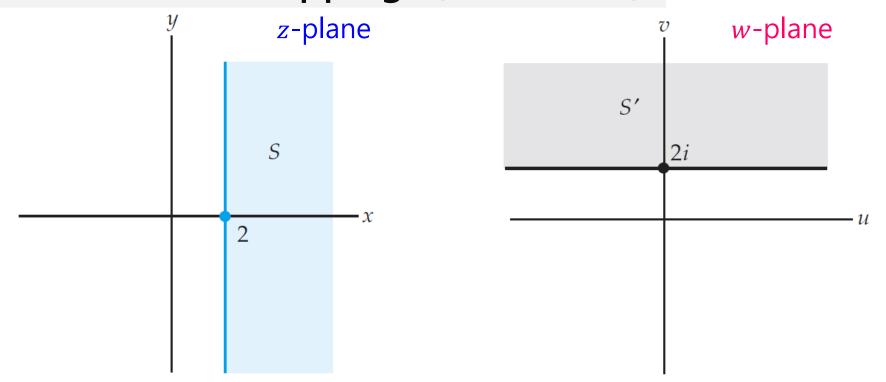
The vertical (垂直の) boundary line (境界線)

$$Re(z) = x = 2 \text{ of } S$$

For any point z on this line we have z = 2 + iy where  $-\infty < y < \infty$ .

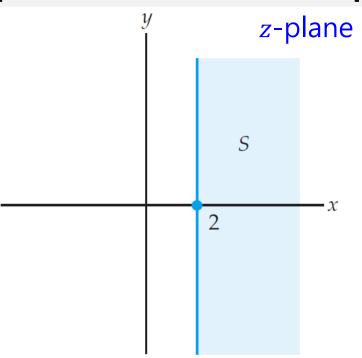
$$w = f(z) = f(2 + iy) = i(2 + iy) = -y + 2i$$

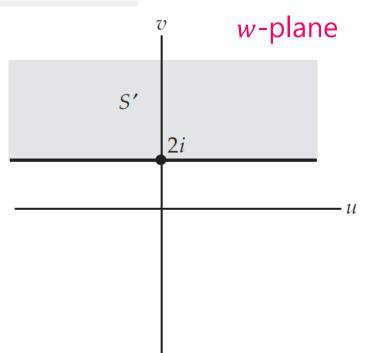




Because the set of points w = -y + 2i,  $-\infty < y < \infty$ , is the line v = 2 in the w-plane,

We conclude that the vertical line (垂直線) x=2 in the z-plane is mapped onto the horizontal line (水平線) v=2 in the w-plane by the mapping w=f(z)=iz.





The set S satisfies inequalities (不等式):

$$x \ge 2$$
 and  $-\infty < y < \infty$ 

$$Re(z) \ge 2$$

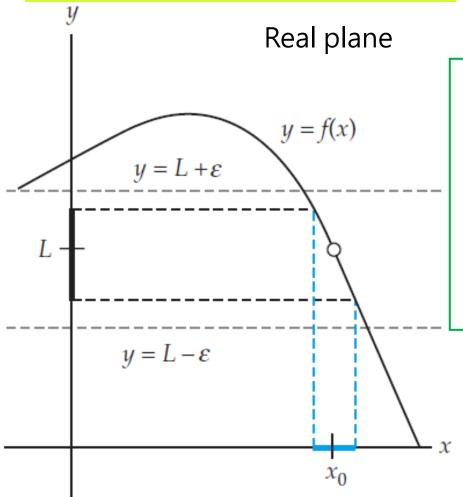
The set S' satisfies inequalities (不等式):  $v \geq 2$  and  $-\infty < u < \infty$ .



$$Im(w) \ge 2$$

In summary, the half-plane  $Re(z) \ge 2$  shown in blue color of left figure is mapped onto the half-plane  $Im(w) \ge 2$  shown in gray color (灰色) in right figure by the complex mapping w = f(z) = iz.

#### **Limit of Real Function**



The limit of f as x tends  $x_0$  exists and is equal to L if for every  $\varepsilon > 0$  there exists a  $\delta > 0$  such that  $|f(x) - L| < \varepsilon$  whenever  $0 < |x - x0| < \delta$ .

$$\lim_{x \to x_0} f(x) = L$$

Figure 2.50 Geometric (幾何学の) meaning of a real limit.

Limit of Complex Function (複素関数の極限)

#### Definition (定義) 2.8 Limit of a Complex Function (複素関数の極限)

Suppose that a complex function f is defined in a deleted neighborhood of  $z_0$  and suppose that L is a complex number. The limit of f as z tends to  $z_0$  exists and is equal to L, written as  $\lim_{z \to z_0} f(z) = L$ , if for every  $\varepsilon > 0$  there exists a  $\delta > 0$  such that  $|f(z) - L| < \varepsilon$  whenever  $0 < |z - z0| < \delta$ .

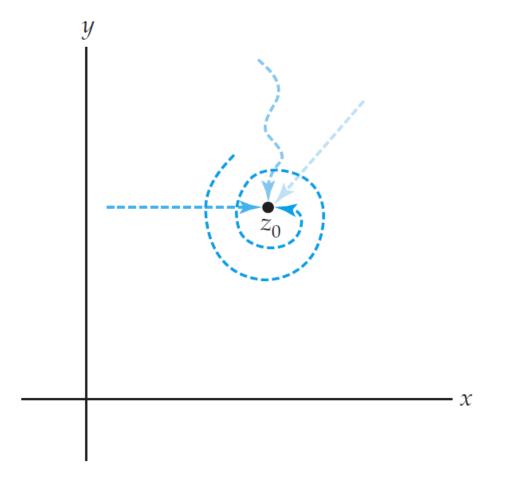
z-plane w-plane

in w-plane

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Complex Analysis (複素関数論)

in z-plane



# Criterion (基準) for the Nonexistence (存在しない) of a Limit

If f approaches two complex numbers  $L_1 \neq L_2$  for two different curves or paths through  $z_0$ ,

then  $\lim_{z\to z_0} f(z) = L$  does not exist.

Figure 2.53 Different ways to approach  $z_0$  in a limit.

#### EXAMPLE (例題) 2.6.1

Show that  $\lim_{z\to 0} \frac{z}{\bar{z}}$  does not exist.

#### Solution (解答):

First, we let z approach 0 along the real axis, i.e. we consider complex numbers of the form z=x+0i where the real number x is approaching 0

$$\lim_{z \to 0} \frac{z}{\bar{z}} = \lim_{x \to 0} \frac{x + 0i}{x - 0i} = \lim_{x \to 0} 1 = 1$$

Second, we let z approach 0 along the imaginary axis, then z=0+iy where the real number y is approaching 0

$$\lim_{z \to 0} \frac{z}{\bar{z}} = \lim_{y \to 0} \frac{0 + iy}{0 - iy} = \lim_{y \to 0} (-1) = -1$$

The two limits are not same, then conclude that  $\lim_{z\to 0} \frac{z}{z}$  does not exist.

#### Theorem 2.1 Real and Imaginary Parts (実部と虚部) of a Limit

Suppose that 
$$f(z) = u(x,y) + iv(x,y)$$
 and  $z_0 = x_0 + iy_0$ , and

$$L = u_0 + iv_0$$
. Then  $\lim_{z \to z_0} f(z) = L$  if and only if

$$\lim_{(x,y)\to(x_0,y_0)} u(x,y) = u_0 \text{ and } \lim_{(x,y)\to(x_0,y_0)} v(x,y) = v_0$$

#### EXAMPLE (例題) 2.6.3

Use Theorem 2.1 to compute  $\lim_{z\to 1+i}(z^2+i)$ , where z=x+iy.

#### Solution (解答):

Since 
$$f(z) = z^2 + i = x^2 - y^2 + (2xy + 1)i$$
,  
Apply Theorem 2.1 with  $u(x,y) = x^2 - y^2$ ,  $v(x,y) = 2xy + 1$ , and  $z_0 = 1 + i \implies x_0 = 1$ ,  $y_0 = 1$   
 $u_0 = \lim_{(x,y)\to(x_0,y_0)} u(x,y) = \lim_{(x,y)\to(1,1)} (x^2 - y^2) = \lim_{(x,y)\to(1,1)} (1^2 - 1^2) = 0$   
 $v_0 = \lim_{(x,y)\to(x_0,y_0)} v(x,y) = \lim_{(x,y)\to(1,1)} (2xy + 1) = \lim_{(x,y)\to(1,1)} (2 \cdot 1 \cdot 1 + 1) = 3$   
so  $L = u_0 + iv_0 = 0 + i(3) = 3i$ . Therefore,  $\lim_{z\to 1+i} (z^2 + i) = 3i$ 

#### Theorem 2.2 Properties (性質) of Complex Limits

Suppose that f and g are complex functions. Then  $\lim_{z\to z_0} f(z) = L$  and  $\lim_{z\to z_0} g(z) = M$ , then

- (i)  $\lim_{z \to z_0} cf(z) = cL$ , where c is a complex constant,
- (ii)  $\lim_{z \to z_0} (f(z) \pm g(z)) = L \pm M,$
- (iii)  $\lim_{z \to z_0} f(z) \cdot g(z) = L \cdot M$ , and
- (iv)  $\lim_{z \to z_0} \frac{f(z)}{g(z)} = \frac{L}{M'}$  provided  $M \neq 0$ .

#### We establish two basic complex limits:

• The complex constant (定数) function f(z) = c, where c is a complex constant (定数)

$$\lim_{z \to z_0} c = c \tag{2.6.15}$$

• The complex identity (恒等) function f(z) = z

$$\lim_{z \to z_0} z = z_0 \tag{2.6.16}$$

#### EXAMPLE (例題) 2.6.4

Use Theorem 2.2 and the basic limits (2.6.15) and (2.6.16) to compute the limits  $\lim_{z\to i} \frac{(3+i)z^4-z^2+2z}{z+1}$ .

#### Solution (解答):

By Theorem 2.2(iii) and (2.6.16),

$$\lim_{z \to i} z^2 = \lim_{z \to i} z \cdot z = \left(\lim_{z \to i} z\right) \cdot \left(\lim_{z \to i} z\right) = i \cdot i = -1$$

Similarly, 
$$\lim_{z \to i} z^4 = \left(\lim_{z \to i} z\right) \cdot \left(\lim_{z \to i} z\right) \cdot \left(\lim_{z \to i} z\right) \cdot \left(\lim_{z \to i} z\right) = i^4 = i^2 \cdot i^2 = 1$$

#### Solution (解答) (cont.):

Using these limits, Theorems 2.2(i), 2.2(ii), and (2.6.16), we obtain:

$$\lim_{z \to i} ((3+i)z^4 - z^2 + 2z) = (3+i) \lim_{z \to i} z^4 - \lim_{z \to i} z^2 + 2 \lim_{z \to i} z$$

$$= (3+i) \cdot (1) - (-1) + 2 \cdot (i)$$

$$= 4+3i$$

$$\lim_{z \to i} z + 1 = 1+i$$

Therefore, by Theorem 2.2(iv), we have:

$$\lim_{z \to i} \frac{(3+i)z^4 - z^2 + 2z}{z+1} = \frac{\lim_{z \to i} \left( (3+i)z^4 - z^2 + 2z \right)}{\lim_{z \to i} z + 1} = \frac{4+3i}{1+i} = \frac{7}{2} - \frac{1}{2}i$$

#### Continuity (連続性) of Complex Functions

#### Definition 2.9 Continuity (連続性) of a Complex Function

A complex function f is continuous at a point  $z_0$  if

$$\lim_{z \to z_0} f(z) = f(z_0)$$

#### Continuity (連続性) of Complex Functions

#### Criteria (基準) for Continuity (連続性) at a Point

A complex function f is continuous at a point  $z_0$  if each of the following three conditions (条件) hold (満たす):

- (i)  $\lim_{z \to z_0} f(z)$  exists,
- (ii) f is defined at  $z_0$ , and

$$(iii)\lim_{z\to z_0} f(z) = f(z_0)$$

#### Continuity (連続性) of Complex Functions

#### EXAMPLE (例題) 2.6.5 Checking Continuity at a Point

Consider the function  $f(z) = z^2 - iz + 2$  to determine if f is continuous at the point  $z_0 = 1 - i$ .

#### Solution (解答):

From Theorem 2.2 and the limits in (2.6.15) and (2.6.16) we obtain:

$$\lim_{z \to z_0} f(z) = \lim_{z \to z_0} (z^2 - iz + 2) = (1 - i)^2 - i(1 - i) + 2 = 1 - 3i.$$

Furthermore, for  $z_0 = 1 - i$  we have:

$$f(z_0) = f(1-i) = (1-i)^2 - i(1-i) + 2 = 1 - 3i.$$

Since  $\lim_{z\to z_0} f(z) = f(z_0)$ , we conclude that f is continuous at

the point  $z_0 = 1 - i$ .

#### Continuity (連続性) of Complex Functions

#### Theorem 2.3 Real and Imaginary Parts of a Continuous Function

Suppose that f(z) = u(x,y) + iv(x,y) and  $z_0 = x_0 + iy_0$ .

Then the complex function (複素関数) f is continuous at the point

 $z_0$  if and only if both real functions (実数値関数) u and v are

continuous at the point  $(x_0, y_0)$ .

#### Continuity (連続性) of Complex Functions

# EXAMPLE (例題) 2.6.7 Checking Continuity Using Theorem 2.3 Show that the function $f(z) = \bar{z}$ is continuous on **C**.

#### Solution (解答):

According to Theorem 2.3,  $f(z) = \bar{z} = x + iy = x - iy$  is continuous at  $z_0 = x_0 + iy_0$  if both u(x,y) = x and v(x,y) = -y are continuous at  $(x_0,y_0)$ .

$$\lim_{(x,y)\to(x_0,y_0)} u(x,y) = x_0 \text{ and } \lim_{(x,y)\to(x_0,y_0)} v(x,y) = -y_0$$

Because u and v are two-variable polynomial functions, we have (2.6.13) that

$$\lim_{(x,y)\to(x_0,y_0)} p(x,y) = p(x_0,y_0) \tag{2.6.13}$$

This implies that u and v are continuous at  $(x_0, y_0)$ , and, therefore, that f is continuous at  $z_0 = x_0 + iy_0$  by Theorem 2.3.

Since  $z_0 = x_0 + iy_0$  was an arbitrary (任意の) point, we conclude that the function  $f(z) = \bar{z}$  is continuous on **C**.

#### Continuity (連続性) of Complex Functions

#### Theorem 2.4 Properties (性質) of Continuous Functions

If f and g are continuous at the point  $z_0$ , then the following functions are continuous at the point  $z_0$ :

- (i) cf, where c is a complex constant,
- (ii)  $f \pm g$ ,
- (iii)  $f \cdot g$ ,
- (iv)  $\frac{f}{g}$ , provided  $g(z_0) \neq 0$ .

#### Continuity (連続性) of Complex Functions

#### Theorem 2.5 Continuity of Polynomial Functions (多項式関数)

Polynomial functions (多項式関数) are continuous on the entire complex plane **C**.

#### Review for Lecture 2

- Complex Functions
- Complex Functions as Mapping
- Limit of Complex Function
- Continuity of Complex Function

#### Exercise

Please Check https://github.com/uoaworks/ComplexAnalysisAY2018

Reading Materials: Section 2.1, 2.2, 2.6, Textbook

#### References

[1] A first course in Complex Analysis with application, Dennis G. Zill and Patrick D. Shanahan, Jones and Bartlett Publishers, Inc. 2003

[2] Wikipedia