

18MAB102T- Advanced Calculus and Complex Analysis

UNIT V COMPLEX INTEGRATION



TOPICS DISCUSED



- **\(Line integral \)**
- **睯***auchy s integral formula* (*with proof*)
- Application of Cauchy\(\mathbb{B}\)s integral formula
- 曾aylor s and Laurent™s expansion(statements only)
- **Singularities** Singularities
- NPoles and Residues
- *Cauchy s residue theorem (with proof)*



LINE INTEGRAL

Definition:

Let w = f(z) be a continuous function of the complex variable z = x + iy along a curve c with end points A and B

$$\oint_{C} f(z) dz = \int_{C} (u dx - v dy) + i(v dx + u dy)$$
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EXAMPLE 1

Evaluate
$$\int_{c} \overline{z}dz$$
 from $A(0,0)$ to $B(4,2)$ along

whe curve C and
$$z = t^2 + it$$

牋Solution:

Let
$$\overline{z} = x - iy$$
, $z = x + iy = t^2 + it$
 $\Rightarrow x = t^2, y = t$





$$dx = 2tdt$$
, $dy = dt$ and $dz = dx + idy$

$$= 2tdt + idt$$

$$= (2t + i) dt$$

Also
$$x = 0, 4 \implies t = 0, 2$$

 $y = 0, 2 \implies t = 0, 2$

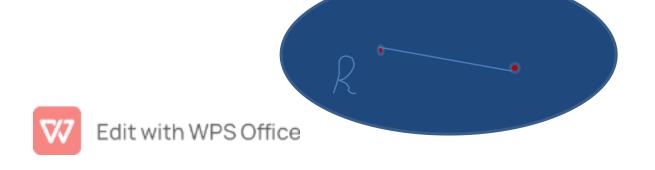
$$I = \oint_{c} \overline{z} dz = \int_{0}^{2} (t^{2} - it)(2t + i) dt = 10 - \frac{8}{3}i$$
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DEFINITIONS



Connected region:牋

A region R is said to be connected when two points of it are connected by a curve; the curve should lie inside the region.





Simply Connected region:

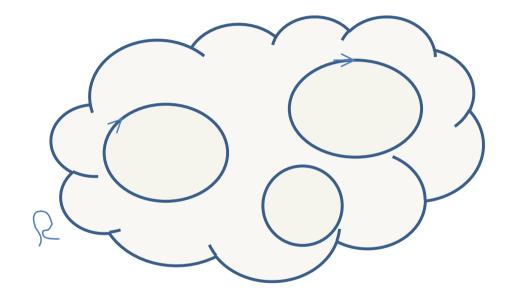
A region R is said to be simply connected if any closed curve which lies in R can be shrunk to a point without leaving R





MultiplyConnected region:

A region which is not simply connected.



NOTE

Multiply connected regions can be converted

into a simply connected region by strip cuts





CAUCHY S INTEGRAL THEOREM (or)

DECAUCHY S FUNDAMENTAL THEOREM

If f(z) is analytic and its derivatives f'(z) is continuous at all points on and inside a simple closed curve C, then

$$\int_{C} f(z) dz = 0$$





CAUCHYNS INTEGRAL THEOREM FOR

MULTIPLY CONNECTED REGION

If f(z) is analytic and its derivatives f'(z) is continuous at all points in the region bounded by the simple closed curve C_1 & C_2 then

$$\oint f(z) dz = \oint f(z) dz$$

 c_1 Edit with WPS Office



CAUCHY S INTEGRAL FORMULA

$$f(a) = \frac{1}{2\pi i} \oint_{c} \frac{f(z)}{z - a} dz$$

Where C is described in the anticlockwise direction Edit with WPS Office



CAUCHYNS INTEGRAL FORMULAFOR THE DERIVATIVES OF AN ANALYTIC FUNCTION

If a function f(z) is analytic within and on a simple closed curve C and \mathbb{Z} a \mathbb{Z} is any point lying in it, then

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

In general,
$$f^{n}(a) = \frac{n!}{2\pi i} \oint \frac{f(z)}{(z-a)^{n+1}} dz$$

EXAMPLES 1

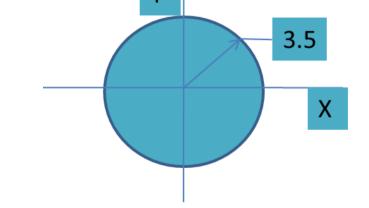


Evaluate
$$\int_{c}^{c} \frac{dz}{z^2 - 7z + 12}$$
 where C is the

$$circle |z| = 3.5$$

Solution: Singular points: $z^2 - 7z + 12 = 0 \implies z = 4,3$

z = 4 lies outside the circle |z| = 3.5



$$z = 3$$
 lies inside the $cle_{Edit with WPS Office}$ $= 3.5$



$$\oint_{c} \frac{dz}{(z-4)(z-3)} = \oint_{c} \frac{\left(\frac{1}{z-4}\right)}{z-3} dz$$

Here
$$f(z) = \frac{1}{z-4}$$
 is analytic inside C

$$\oint \frac{f(z)}{z-a} dz = 2 \pi i f(a)$$

$$= 2 \pi i f(3)$$

$$=-2$$
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EXAMPLES 2

Evaluate
$$\oint_{c} \frac{z-2}{z(z-1)} dz \text{ where } C \text{ is a circle } |z| = 3$$

Solution: Singular points z = 0,1 lies inside C

Now Consider
$$\frac{1}{z(z-1)} = \frac{A}{z} + \frac{B}{z-1}$$

$$A = -1 \text{ and } B = 1$$
3.0

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

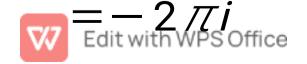
$$Z = \frac{-1}{z-1} + \frac{1}{z-1}$$
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WKT

$$\oint \frac{f(z)}{z-a} dz = 2 \pi i f(a)$$

$$\therefore \oint_{c} \frac{(z-2)}{z(z-1)} dz = \oint_{c} \left(\frac{1}{z-1} - \frac{1}{z}\right) (z-2) dz$$
$$= 2\pi i f(0) - 2\pi i f(1)$$
$$= 2\pi i (-2) - 2\pi i (-1)$$





EXAMPLES 3

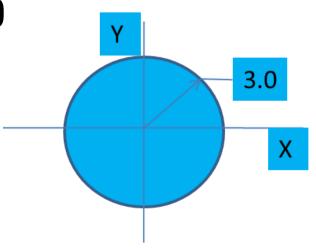
Evaluate
$$\oint_{c} \frac{\cos \pi z^{2}}{(z-1)(z-2)} dz \quad where |z| = 3$$

using cauchy residues theorem

soln:

Singular points:
$$(z-1)(z-2)=0$$

$$\Rightarrow$$
 z=1,2 liesinside $|z|=3$







Now Consider
$$\frac{1}{(z-1)(z-2)} = \frac{A}{z-1} + \frac{B}{z-2}$$

$$A = -1$$
 and $B = 1$

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

$$\oint_{c} \frac{\cos \pi z^{2}}{(z-1)(z-2)} dz = -\oint_{c} \frac{\cos \pi z^{2}}{(z-1)} dz + \oint_{c} \frac{\cos \pi z^{2}}{(z-2)} dz$$
$$= -2\pi i f(1) + 2\pi i f(2)$$





TAYLORS SERIES

A function f(z) be analytic at all points inside a circle \mathbb{Z} \mathbb{Z} \mathbb{Z} \mathbb{Z} with its center at \mathbb{Z} a \mathbb{Z} and radius \mathbb{Z} , we can expand as



EXAMPLE 1

牋xpand 版 1at
$$z = is a Taylor \simes series$$
.

Solution: Let

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

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

$$f''(z) = \frac{2}{(z-2)^3} \implies f''(1) = 2$$
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$$f^{"}(z) = \frac{-6}{(z-2)^4} \implies f^{"}(1) = -6$$

Taylor\(\text{S} \) series of f(z) about the point z = 1 is

$$f(z) = -1 + \frac{(-1)}{1!}(z-1) + \frac{(2)}{2!}(z-1)^2 + \frac{(-6)}{3!}(z-1)^3 + \frac{(-6)}{3!}(z-1)^3$$

$$f(z) = -1 - (z - 1) + (z - 1)^{2} + (z - 1)^{3} + \dots$$



EXAMPLE 2

牋xpand牋s牋♠z Oat z = ♠is a Taylor sseries

Solution: Let

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

$$f^{\text{m}} \Leftrightarrow \sin_{\text{Edit With WPS Office}} \Rightarrow f^{\text{m}}(1) = 0$$



Taylor\(\mathbb{S} \) series of f(z) about the point z = 0 is

$$f(z) = 1 + \frac{(0)}{1!}(z - 0) + \frac{(-1)}{2!}(z - 0)^2 + \frac{(0)}{3!}(z - 0)^3 + f(z) = 1 - \frac{z^2}{2!} + \frac{z^4}{4!} - \dots$$

NOTE

If a = 0 then the taylor's series become Maclaurin's series

$$f(z) = f(0) + \frac{f'(0)}{1!}(z) + \frac{f''(0)}{2!}(z)^{2} + \dots + \frac{f^{n}(0)}{n!}(z)^{n} + \dots + \dots$$



LAURENTS SERIES:

If f(z) is analytic on two concentric circle C_1 and C_2 of radii r_1 and r_2 with center at $A \cap A \cap A$ and also on the annular region $A \cap A \cap A$ by $A \cap A \cap A$ then for all $A \cap A \cap A$

$$f(z) = \sum_{n=0}^{\infty} a_n (z-a)^n + \sum_{n=1}^{\infty} \frac{b_n}{(z-a)^n}$$
 where

$$a_n = \frac{1}{2\pi i} \oint_{c_1} \frac{f(z)}{(z-a)^{n+1}} dz$$
; $b_n = \frac{1}{2\pi i} \oint_{c_2} \frac{f(z)}{(z-a)^{1-n}} dz$

Both the integral being taken anticlockwise direction





EXAMPLE 1

Find the Laurent\(S \) series for
$$f(z) = \frac{z - 1}{(z + 2)(z + 3)}$$

in the region 2 < |z| < 3

Soln: Let
$$\frac{z-1}{(z+2)(z+3)} = \frac{A}{z+2} + \frac{B}{z+3}$$
$$\Rightarrow z-1 = A(z+3) + B(z+2)$$
$$\Rightarrow A = -3, B = 4$$
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$$\therefore f(z) = \frac{-3}{z+2} + \frac{4}{z+3}$$

$$Let \ 2 < |z| < 3 \implies |z| > 2 \quad and \quad |z| < 3$$

$$\Rightarrow \frac{2}{|z|} < 1 \quad and \quad \frac{|z|}{3} < 1$$

$$f(z) = \frac{-3}{z\left(1 + \frac{2}{z}\right)} + \frac{4}{3\left(1 + \frac{3}{z}\right)}$$

$$f(z) = \frac{-3}{z} \left(1 + \frac{2}{z}\right)^{-1} + \frac{4}{3} \left(1 + \frac{3}{z}\right)^{-1}$$
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EXAMPLE 2

Find the Laurent s series for
$$f(z) = \frac{1}{z^2 - 3z + 2}$$

in the region (i) $1 < |z| < 2$ (ii) $|z| > 2$ (iii) $|z - 1| < 1$

Soln: Let
$$f(z) = \frac{1}{z^2 - 3z + 2}$$

Consider
$$\frac{1}{z^2 - 3z + 2} = \frac{A}{z - 1} + \frac{B}{z - 2}$$

 $\Rightarrow A = -1$, $B = 1$

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



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(i)
$$1 < |z| < 2 \implies |z| > 1$$
 and $|z| < 2$
$$\Rightarrow \frac{1}{|z|} < 1$$
 and $\frac{|z|}{2} < 1$

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

$$f(z) = \frac{-1}{z} \left(1 - \frac{1}{z}\right)^{-1} - \frac{1}{2} \left(1 - \frac{z}{2}\right)^{-1}$$
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$$(ii) |z| > 2 \implies \frac{2}{|z|} < 1$$

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

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

(iii)
$$|z-1| < 1 \implies Put \ z-1 = u \implies z = u+1 \ \& \ |u| < 1$$

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

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

$$= \frac{-1}{u} + \frac{1}{u-1}$$

$$= \frac{-1}{u} - (1-u)^{-1}$$

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



SINGULAR POINTS

A point $z=z_0$ at which a function f(z) fails to be analytic is called a singular point or singularity of f(z) Example

$$f(z) = \frac{1}{z-3}$$
, here $z = 3$ is a

singular point of f(z)





TYPES OF SINGULAR POINTS

ISOLATED SINGULARITY

A point $z=z_0$ is said to be an isolated singularity of f(z) if (i) f(z) is not analytic at $z=z_0$ (ii) There exist a neighbourhood of $z=z_0$

Example: $-f(z) = \frac{1}{z}$ is an analytic every where except at z = 0 $\therefore z = 0$ is an isolated singularity

containing no other singularity



NOTE

If $z=z_0$ is an isolated singular point of a function f(z) then the singularity is called

(i) Removable singularity

(ii) A pole

(iii) An essential singularity.





REMOVABLE INGULARITY

A singular point $z = z_0$ is called a removable singularity of f(z) if $\lim_{z \to z_0} f(z)$ exist and is finite

Example:
$$f(z) = \frac{\sin z}{z}$$

$$= \frac{1}{z} \left(z - \frac{z^3}{3!} + \frac{z^5}{5!} + \dots \right)$$

$$=1-\frac{z^2}{3!}+\frac{z^4}{5!}+...$$

There is no negative power of Z.

Therefore z = 0 is The Wald Singularity



POLES

An analytic function f(z) with a singularity at z = a if $\int_{z \to a}^{z} f(z) = \infty$ then z = a is a pole of f(z).

SIMPLE POLES

A pole of order one is called a simple pole

ESSENTIAL SINGULARITY

If the principal part contains an infinite no of non-zero terms then $z=z_0$ is known as an essential singularity





Example:
$$f(z) = e^{z}$$

z = 0 is a singular points

$$But e^{\frac{1}{z}} = 1 + \frac{\frac{1}{z}}{1!} + \frac{\frac{1}{z^2}}{2!} + \dots$$

$$= 1 + \frac{1}{z} + \frac{1}{2z^2} + \dots$$

Heref(z) has infinite number of -ve powers of z

∴ z = 0 is a essential singularity.





EVALUATION OF RESIDUES OF f(z)

(i) Residue of f(z) at its simple pole z = z is given by

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

(ii) Residue of f(z) at its pole = z of order n is given by

$$R = Re(z = z) = \lim_{z \to z_0} \left[\frac{1}{m} \frac{d^{n-1}}{m} (z = z)^n f(z) \right]$$
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CAUCHY RESIDUES THEOREM

f(z) be analytic at all points inside and on a simple closed curve C except for a finite no of isolated singularity z_1, z_2, \ldots, z_n

inside C , then

$$\int f(z) dz = 2\pi i (sum of the residue of f(z) at z_1, z_2,z_n)$$

$$= 2\pi i \sum_{i=1}^{n} R_{i}, \text{ where } R_{i} \text{ is the residue of } f(z) \text{ at } z = z_{i}$$
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EXAMPLE-1

Evaluate
$$\oint_{c} \frac{\cos \pi z^{2}}{(z-1)(z-2)} dz \quad where |z| = 3$$

using cauchy residues theorem so In:

Singular points: (z-1)(z-2)=0

 \Rightarrow z=1,2 is a pole of order one.

:. Itsa simple pole





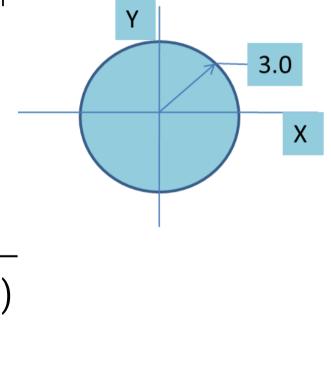
z=1, 2 both liesinside the circle |z|=3

Now

Res₁
$$(z=1) = \lim_{z\to 1} (z-1) f(z)$$

$$= \lim_{z \to 1} (z-1) \frac{\cos \pi z^2}{(z-1)(z-2)}$$

$$=1$$





Res₂(z=2) =
$$\lim_{z\to 2} (z-2) f(z)$$

= $\lim_{z\to 2} (z-2) \frac{\cos \pi z^2}{(z-1)(z-2)}$
= 1

$$\oint_{c} \frac{\cos \pi z^{2}}{(z-1)(z-2)} = \oint_{c} f(z) dz$$

$$= 2\pi i (sum of residues)$$

$$= 2\pi i (R_{1} + R_{2})$$



EXAMPLE-2

(ii) Evaluate
$$\oint_{c} \frac{\sin \pi z + \cos \pi z^{2}}{z + z^{2}} dz \text{ where } C \text{ is a circle } |z| = 2$$

so In: (Hint)

z=0,1 are simple pole & both liesinside the circle |z|=2

$$R_{1}(z=0)=1$$
 & $R_{2}(z=1)=1$

$$\therefore \oint f(z) dz = 4 \pi i$$



EXAMPLE-3

Find the residues at their poles of $f(z) = \frac{z}{(z-1)^2}$

soln: The poles are given by $(z-1)^2 = 0$

So z=1 is a pole of order 2

$$R = R e(z = z_0) = \lim_{z \to z_0} \left[\frac{1}{(n-1)!} \frac{d^{n-1}}{dz^{n-1}} (z = z_0)^n f(z) \right]$$

Re(z=1) =
$$\lim_{z \to 1} \left[\frac{1}{(2-1)!} \frac{d^{2-1}}{dz^{2-1}} (z=1)^2 \frac{z}{(z-1)^2} \right]$$

$$= \lim_{z \to 1} \frac{d}{dz} (z) = 1$$
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APPLICATION OF RESIDUES TO EVALUATE REAL INTEGRALS CONTOUR INTEGRATION 牋UNIT CIRCLE)

Type 1:
$$\int_{0}^{2\pi} f(\cos\theta, \sin\theta) d\theta$$

Here
$$z = e^{i\theta} \implies dz = ie^{i\theta} d\theta = iz d\theta$$

$$\Rightarrow d\theta = \frac{1}{iz} dz$$



Now let
$$z = e^{i\theta} = \cos\theta + i\sin\theta$$

$$\frac{1}{z} = e^{-i\theta} = \cos\theta - i\sin\theta$$

$$\therefore \cos \theta = \frac{1}{2} \left(z + \frac{1}{z} \right) \& \sin \theta = \frac{1}{2i} \left(z - \frac{1}{z} \right)$$

$$\therefore \int_{0}^{2\pi} f\left(\frac{1}{2}\left[z+\frac{1}{z}\right], \frac{1}{2i}\left[z-\frac{1}{z}\right]\right) \frac{dz}{zi}$$



EXAMPLE



Evaluate
$$\int_{0}^{2\pi} \frac{d\theta}{5 + 3\cos\theta}$$

Soln:

Let
$$z = e^{i\theta} \implies dz = ie^{i\theta}d\theta = izd\theta$$

$$\Rightarrow d\theta = \frac{1}{iz} dz$$

$$\cos \theta = \frac{1}{2} \left(z + \frac{1}{z} \right) & \sin \theta = \frac{1}{2i} \left(z - \frac{1}{z} \right)$$



Now

$$I = \int_{0}^{2\pi} \frac{d\theta}{5 + 3\cos\theta} = \oint_{c} \frac{1}{5 + \frac{3}{2}\left(z + \frac{1}{z}\right)} \frac{dz}{iz}$$

$$= \frac{2}{i} \oint_{c} \frac{dz}{3z^{2} + 10z + 3} = \frac{2}{i} \oint_{c} f(z) dz$$

$$= \frac{2}{i} [2\pi i (sum \ of \ the \ residues \ of \ f(z)]$$





 $= 4\pi [sum of the residues of f(z)]$

Hence

Re
$$\left(z = -\frac{1}{3}\right) = \lim_{z \to -\frac{1}{3}} \left(z + \frac{1}{3}\right) \frac{1}{(3z+1)(z+3)}$$

$$=\frac{1}{8}$$

$$\int_{0}^{2\pi} \frac{d\theta}{5 + 3\cos\theta} = 4\pi \left(\frac{1}{8}\right) = \frac{\pi}{8}$$



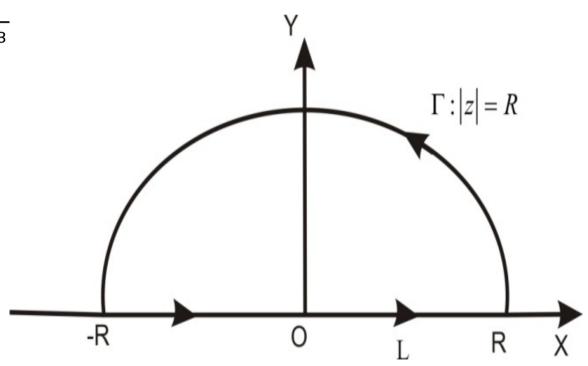
$$\int_{0}^{\infty} \frac{dx}{(x^2 + a^2)^3}$$

$$I = \int_{C} \frac{dz}{\left(z^2 + a^2\right)^3}$$

$$|z| = R$$

$$(z^2 + a^2)^3 = 0$$

 $z^2 = -a^2$







...(1)

$$z = \pm ia$$

$$I = \int_{C} f(z) dz = 2\pi i R_{1}$$

$$\int_{\Gamma} f(z) dz + \int_{L} f(z) dz = 2 \pi i R_{1}$$

$$R_{1} = \frac{1}{\angle (n-1)} \lim_{z \to ai} \frac{d^{n-1}}{dz^{n-1}} (z-ai)^{n} f(z)$$

$$= \frac{1}{\angle 2} \lim_{z \to ai} \frac{d^{2}}{dz^{2}} (z - ai)^{3} \frac{1}{(z - ai)^{3} (z + ai)^{3}}$$



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$$= \frac{1}{2} \lim_{z \to ai} \frac{d^{2}}{dz^{2}} (z + ai)^{3}$$

$$= \frac{1}{2} \lim_{z \to ai} \frac{d}{dz} [-3(z + ai)^{-4}] (1)$$

$$= \frac{1}{2} \lim_{z \to ai} [12(z + ai)^{-5}]$$

$$= 6(2ai)^{-5} = \frac{6}{2^{5}(ai)^{5}}$$

$$= \frac{3}{16a^{5}(i^{2})^{2}i} = \frac{3}{16a^{5}i}$$

$$\int_{\Gamma} f(z) dz + \int_{I} f(z) dz = 2\pi i \frac{3}{16a^{5}i}$$





$$\int_{\Gamma} f(z) dz + \int_{-R}^{R} f(x) dx = \frac{3\pi}{8a^{5}}$$

$$R \rightarrow \infty$$

$$\lim_{R \to \infty} \int_{\Gamma} f(z) dz + \int_{0}^{\infty} f(x) dx = \frac{3\pi}{8a^{5}}$$
 ...(2)

$$\lim_{R\to\infty}\int_{\Gamma}f(z)\,dz\to0$$



$$\int_{-\infty}^{\infty} \frac{dx}{(x^2 + a^2)^3} = \frac{3\pi}{8a^5}$$

$$2\int_{0}^{\infty} \frac{dx}{(x^{2} + a^{2})^{3}} = \frac{3\pi}{8a^{5}} = \frac{3\pi}{16a^{5}}$$

$$\int_{C} \frac{ze^{iz}dz}{z^2 + a^2}$$

$$\int_{0}^{\infty} \frac{x \sin x dx}{x^2 + a^2}$$

$$|z| = R$$

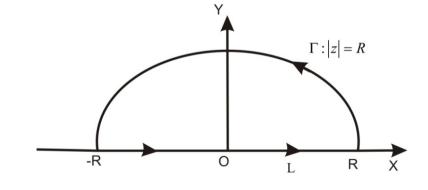


$$z^2 + a^2 = 0$$
$$z^2 = -a^2$$

$$\int_{C} f(z) dz = 2 \pi i R_{1}$$

$$R_1 = \lim_{z \to ai} (z - ai) \frac{ze^{iz}}{(z - ai)(z + ai)}$$

$$=ai\frac{d^{i(ai)}}{2ai}=\frac{e^{-a}}{2}$$







$$\int_{\Gamma} f(z) dz + \int_{I} f(z) dz = 2 \pi i \frac{e^{-a}}{2}$$

$$\int_{\Gamma} f(z) dz + \int_{-R}^{R} f(x) dx = \pi i e^{-a}$$

$$R \rightarrow \infty$$

$$\lim_{R\to\infty}\int_{\Gamma} f(z) dz + \int_{-\infty}^{\infty} f(x) dx = \pi i e^{-a}$$

$$\lim_{R\to\infty}\int_{\Gamma}f(z)\,dz\to0$$

$$\int_{-\infty}^{\infty} f(x) dx = \pi i e^{-a}$$





$$\int_{-\infty}^{\infty} \frac{xe^{ix}}{x^2 + a^2} dx = \pi i e^{-a}$$

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

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

$$\int_{0}^{\infty} \frac{x \sin x}{x^{2} + a^{2}} dx = \frac{\pi}{2} e^{-a}$$
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Unit V - Completed

*** THANK YOU ***

