HCV Note

Basic Knowledge

Useful Complex Number Properties: $|Re(z)|, |Im(z)| \le |z|$ $Re(z) = \frac{z+\overline{z}}{2}, Im(z) = \frac{z-\overline{z}}{2}, |z|^2 = z\overline{z}$ Triangle (Reverse) Inequality: $|z_1 + z_2| \le |z_1| + |z_2|$ $|z_1| - |z_2| \le |z_1 - z_2|$ $(Re(zw) = 0 \Leftrightarrow \overline{zw} = -zw; Im(zw) = 0 \Leftrightarrow \overline{zw} = \overline{zw})$

Argument: $arg(z) := \{\theta : z = |z|e^{i\theta}\} = \{Arg(z) + 2\pi k : k \in \mathbb{Z}\}$ **Principle Value of Argument**: $Arg(z) \in (-\pi, \pi]$

• Operations on Argument: $arg(z_1z_2) = arg(z_1) + arg(z_2)$ $arg\left(\frac{z_1}{z_2}\right) = arg(z_1) - arg(z_2)$ $arg(\overline{z}) = -arg(z)$

2 **Holomorphic Functions**

Open/Closed Set | Limit Point | limit of Sequence | Continuous of Function

Open/Closed/Punctured ε **-disc**: $D_{\varepsilon}(z_0) := \{z \in \mathbb{C} : |z - z_0| < \varepsilon\}$ $\overline{D}_{\varepsilon}(z_0) := \{z \in \mathbb{C} : |z - z_0| \le \varepsilon\}$ $D'_{\varepsilon}(z_0) := \{z \in \mathbb{C} : 0 < |z - z_0| < \varepsilon\}$

Open/Closed Set in \mathbb{C} : $U \subset \mathbb{C}$ is **open** if $\forall z_0 \in U$, $\exists \varepsilon > 0$, $D_{\varepsilon}(z_0) \subseteq U$ U is **closed** if $\mathbb{C} \setminus U$ is open **Lemma**: D_{ε} , D'_{ε} open, $\overline{D}_{\varepsilon}$ closed.

Limit Point of S: $z_0 \in \mathbb{C}$ is a limit point of S if: $\forall \varepsilon > 0$, $D'_{\varepsilon}(z_0) \cap S \neq \emptyset$ **** Bounded**: S is bounded if $\exists M > 0$ s.t. $|z| \leq M$, $\forall z \in S$ **Closed of Set S**: $\overline{S} :=$ 所有 S 的 limit point 和 S 的点. **Property**: Let $S \subseteq \mathbb{C}$, then S is closed $\Leftrightarrow S = \overline{S}$.

Limit of sequence: Sequence $(z_n)_{n\in\mathbb{N}}$ has limit z if $\forall \varepsilon > 0$, $\exists N \in \mathbb{N}$ s.t. $\forall n \geq N \Rightarrow |z_n - z| < \varepsilon$. limit rules 依旧成立

- 1. **Lemma|Important**: $\lim z_n = z \iff \lim Re(z_n) = Re(z)$ and $\lim Im(z_n) = Im(z)$
- 2. **Cauchy**: Sequence $(z_n)_{n\in\mathbb{N}}$ is cauchy if: $\forall \varepsilon > 0, \exists N \in \mathbb{N}$ s.t. $\forall m, n \geq N \Rightarrow |z_m z_n| < \varepsilon$ **Lemma**: Cauchy \Leftrightarrow convergent.
- 3. **Lemma|Closed of Set**: $S \subseteq \mathbb{C}$, $z \in \mathbb{C}$. $\Rightarrow [z \in \overline{S} \Leftrightarrow \exists \text{ sequence } (z_n)_{n \in \mathbb{N}} \in S \text{ s.t. } \lim z_n = z]$
- 4. **Bolzano-Weierstrass**: Every bounded sequence in C has a convergent subsequence.

Complex Functions: $\forall f: \mathbb{C} \to \mathbb{C}$ we can write it as: f(z) = f(x+iy) = u(x,y) + iv(x,y) where $u, v: \mathbb{R}^2 \to \mathbb{R}$

Limit of Function: $a_0 \in \mathbb{C}$ is the limit of f at z_0 if: $\forall \varepsilon > 0$, $\exists \delta > 0$ s.t. $0 < |z - z_0| < \delta \Rightarrow |f(z) - a_0| < \varepsilon$ limit rules 依旧成立

- · **Lemma|Important**: $\lim_{z \to z_0} f(z) \Leftrightarrow \lim_{(x,y) \to (x_0,y_0)} u(x,y) = Re(a_0)$ and $\lim_{(x,y) \to (x_0,y_0)} v(x,y) = Im(a_0)$
- · Useful Formula: $\lim_{z\to z_0} g(\overline{z}) = \lim_{z\to \overline{z_0}} g(z)$

continuous of Function: f is continuous at z_0 if: $\forall \varepsilon > 0$, $\exists \delta > 0$ s.t. $|z - z_0| < \delta \Rightarrow |f(z) - f(z_0)| < \varepsilon$ continuous rules 依旧成立

- 1. **Lemma|Important**: f is continuous at $z_0 \Leftrightarrow u, v$ are continuous at (x_0, y_0)
- 2. **'Extreme Value Theorem'**: f is continuous on a closed and bounded set $S \subseteq \mathbb{C}$, then f(S) is closed and bounded.
- 3. **Lemma|continuous** \Leftrightarrow **open**: f is continuous \Leftrightarrow \forall open set U, preimage $f^{-1}(U) := \{z \in \mathbb{C} | f(z) \in U\}$ is open.

Differentiable | Holomorphic Function | C-R Equation 2.2

Differentiable: Let $z_0 \in \mathbb{C}$ and $U \subseteq \mathbb{C}$ be neighborhood of z_0 , then $f: U \to \mathbb{C}$ is differentiable at z_0 if: $\lim_{z \to z_0} \frac{f(z) - f(z_0)}{z - z_0}$ exists.

· **I**. f is differentiable $\Rightarrow f$ is continuous. II. Holomorphic ⇔ Differentiable + neighborhood (除非是一个点时不成立,|z|) diff rules + chain rule 成立 **Cauchy-Riemann Equations**: If $z_0 = x_0 + iy_0$, f(z) = u(x, y) + iv(x, y) is differentiable at $z_0 \Rightarrow u_x = v_y$, $v_x = -u_y$ at (x_0, y_0) .

· If $z_0 = x_0 + iy_0$, f = u + iv satisfies: u, v are continuously differentiable on a neighborhood of (x_0, y_0) and:

 $^{2}u, v$ satisfies Cauchy-Riemann Equations at (x_{0}, y_{0}) . $\Rightarrow f$ is differentiable at z_{0} .

ps: 常见不可导复数函数: \overline{z} , $|z|\cdot\overline{z}$, Re(z), Im(z), Arg(z)

・ps: 常见可导复数函数: exp(z), sin z, cos z, log z, z^α, polynomial, sinh, cosh, $\Gamma(z)$, $|z|^2$ (at 0), constant ps: 常见不同 Harmonic Function: $h: \mathbb{R}^2 \to \mathbb{R}$ is harmonic if: $\forall (x,y) \in \mathbb{R}^2 \ \frac{\partial^2 h}{\partial x^2} + \frac{\partial^2 h}{\partial y^2} = 0$ (Laplace Equation)

· **Lemma**: If f = u + iv is holomorphic on \mathbb{C} and u, v are twice *continuously differentiable*, $\Rightarrow u, v$ are harmonic.

Harmonic Conjugate: Let $u, v: U \to \mathbb{R}, U \subseteq \mathbb{R}^2$ be harmonic functions. u, v are harmonic conjugate if: f = u + iv is holomorphic on U.

Properties of Polynomial: The domain of rational function and polynomial are always open. **Lemma**: If $P(z_0) = 0$ then $P(\overline{z_0}) = 0$

First-order Operator ∂ : ∂ := $\frac{1}{2} \left(\frac{\partial}{\partial x} - i \frac{\partial}{\partial y} \right)$ $\overline{\partial}$:= $\frac{1}{2} \left(\frac{\partial}{\partial x} + i \frac{\partial}{\partial y} \right)$ || f = u + iv satisfies C-R Equations $\Leftrightarrow \overline{\partial} f = 0$ sin/cos Functions: $\sin z := \frac{e^{iz} - e^{-iz}}{2i}$ $\cos z := \frac{e^{iz} + e^{-iz}}{2}$ Exponential Function: $\exp(z) = e^x(\cos(y) + i\sin(y))$ 1. $\sin(x + iy) = \sin x \cosh y + i \cos x \sinh y$ $\cos(x + iy) = \cos x \cosh y - i \sin x \sinh y$

- 2. $\sin(z+w) = \sin(z)\cos(w) + \cos(z)\sin(w)$ $\cos(z+w) = \cos(z)\cos(w) \sin(z)\sin(w)$
- 3. $\sin^2 z + \cos^2 z = 1$ $\sin(z + \frac{\pi}{2}) = \cos(z)$ $\sin(z + 2k\pi) = \sin(z)$ $\cos(z + 2k\pi) = \cos(z)$ $\star \sin z$, $\cos z$ NOT bounded.

Hyperbolic Functions: $\sinh z := \frac{\exp(z) - \exp(-z)}{2}$ $\cosh z := \frac{\exp(z) + \exp(-z)}{2}$ sinh(iz) = i sin z cosh(iz) = cos z

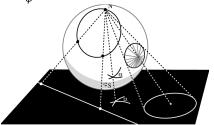
Logarithm: Define *multivalued function*: $\log z := \{w \in \mathbb{C} : \exp w = z\}$ **Principal Branch**: $Log(z) := \ln |z| + iArg(z)$

- 1. $I. \log(z) = \ln|z| + i \arg z = \{ \ln|z| + i Arg(z) + i 2\pi k : k \in \mathbb{Z} \}$ $II. \log(zw) = \log(z) + \log(w)$ $III. \log(1/z) = -\log(z)$
- 2. **Branch of Logarithm**: $Log_{\phi}(z) := \ln|z| + iArg_{\phi}(z)$ $Log_{\phi}(z)$ is holomorphic on $D_{\phi}(z)$
- 3. If $g: U \to \mathbb{C}$, then $Log_{\phi}(g(z))$ is holomorphic on $g^{-1}(D_{\phi}) \cap U$
- 4. Log(z) not continuous on \mathbb{C} . Log(z) not continuous on $Re(z) \le 0$, Im(z) = 0. **Remark**: $\log(x) + \log(x) \neq 2 \log(x)$

Branch Cut|Cut Plane: Branch Cut $L_{z_0,\phi} := \{z \in \mathbb{C} : z = z_0 + re^{i\phi}, r \geq 0\}$

- · Cut Plane: $D_{z_0,\phi} := \mathbb{C} \setminus L_{z_0,\phi}$ $L_{\phi} = L_{0,\phi}; D_{\phi} = D_{0,\phi}$
- · If $Log_{\phi}(z)$ is holomorphic on D_{ϕ} , then $Log_{\phi}(z-a)$ is holomorphic on $D_{a,\phi}$

Branch of Argument: $Arg_{\phi}(z) \coloneqq z$ 的辐角, 但是角度限制在: $\phi < Arg_{\phi}(z) \le \phi + 2\pi$.



ps: $Arg_{-\pi}(z) = Arg(z)$

Complex Powers: $z^{\alpha} := \{ \exp(\alpha w) : w \in \log(z) \} = \{ \exp[\alpha(\ln|z| + iArg(z) + i2k\pi)] : k \in \mathbb{Z} \}$ $\frac{d}{dz} z^{\alpha} = \alpha z^{\alpha-1} z^{$

V. We prefer use $\exp(z)$ to denote single-valued function, and e^z to denote multi-valued function.

Principal Branch: $z^{\alpha} := \exp(\alpha Log(z))$

Operation: $z^{\alpha}z^{\beta} = z^{\alpha+\beta}$ (Using Principal Branch) NB: $(z_1z_2)^{\alpha} \neq z_1^{\alpha}z_2^{\alpha}$; $(z^{\alpha})^{\beta} \neq z^{\alpha\beta}$

Conformal Maps and Mobius Transformations

Conformal Maps & Definition of Mobius Transformations

Conformal: Let U be open set and $f:U \to \mathbb{C}$. Then f is conformal iff: f preserves angles. i.e. 任意两条曲线/直线之间的角度在 f 作用下不变. **Important Theorem**: If $f: U \to \mathbb{C}$ is holomorphic, then $\forall z_0 \in U, f'(z_0) \neq 0$, f preserves angles.

i.e. \forall curves C_1 , C_2 in U. If C_1 , C_2 intersecting at a point $z_0 \in U$. c_1 , $c_2 \in z_0$ 切线的夹角与 $f(c_1)$, $f(c_2) \in f(z_0)$ 切线的夹角一样.

Extended Complex Plane: $\widetilde{\mathbb{C}} := \mathbb{C} \cup \{\infty\}$ and define that $a + \infty = \infty, b \cdot \infty = \infty, \frac{b}{a} = \infty, \frac{b}{m} = 0$.

Riemann Sphere: Consider $(X,Y,Z) \in \mathbb{R}^3$: $^1z = X + iY \in \mathbb{C}$ is the point (X,Y,0) and $^2Z = 0$ is the complex plane.

- 1. Define the Riemann Sphere: $S^2 := \{(X, Y, Z) \in \mathbb{R}^3 : X^2 + Y^2 + Z^2 = 1\}$ and consider the **North Pole** is point N := (0, 0, 1)
- 2. Define $\phi: \mathbb{C} \to S^2$ by N 点与 z = (X,Y,0) 点连线与 S^2 的交点为 $\phi(z)$

Thus $\lim_{|z|\to\infty} \phi(z) = N$

3. Calculation shows that: $\phi(z) = \phi(x + iy) = \left(\frac{2x}{|z|^2 + 1}, \frac{2y}{|z|^2 + 1}, \frac{|z|^2 - 1}{|z|^2 + 1}\right)$ $\psi(X, Y, Z) = \begin{cases} \frac{X + iY}{1 - Z}, (X, Y, Z) \neq N \\ \infty, (X, Y, Z) = N \end{cases}$

Remark: $\phi: \widetilde{\mathbb{C}} \to S^2$ is bijection and it's inverse $\psi: S^2 \to \widetilde{\mathbb{C}}$ is the **stereographic projectio**

4. Stereographic projection $\psi(\mathit{X},\mathit{Y},\mathit{Z})$ maps a circle to either a circle or a straight line. (见上图)

Mobius Transformation: A Mobius Transformation is a function form: $f(z) = \frac{az+b}{cz+d}$ where $a,b,c,d \in \mathbb{C}$; $ad \neq bc$

- 1. **Remark**: $g(z) = \frac{f(z)}{\sqrt{ad-bc}}$ satisfies ad bc = 1 | If a, b, c, d defined a mobius transformation, then $\lambda a, \lambda b, \lambda c, \lambda d$ also. 2. For Complex Matrix: $M = \begin{pmatrix} a & b \\ c & d \end{pmatrix}$ with $\det(M) = ad bc = 1$. We define $f_M = \frac{az+b}{cz+d}$ I. $f_{M_1M_2} = f_{M_1}f_{M_2}$ II. $f_{M^{-1}} = f_M^{-1}$
- 3. Extended f(z) from \mathbb{C} to $\widetilde{\mathbb{C}}$ by: $f(-\frac{d}{c}) = \infty$ and $f(\infty) = \frac{a}{c}$
- 4. Translation: $f(z) = z + b \Leftrightarrow \begin{pmatrix} 1 & b \\ 0 & 1 \end{pmatrix}$ Rotation: $f(z) = az, a = e^{i\theta} (|a| = 1) \Leftrightarrow \begin{pmatrix} e^{i\theta/2} & 0 \\ 0 & -e^{i\theta/2} \end{pmatrix}$ Dilation: $f(z) = rz, r > 0 \Leftrightarrow \begin{pmatrix} \sqrt{r} & 0 \\ 0 & 1/\sqrt{r} \end{pmatrix}$ **Inversion**: $f(z) = 1/z \Leftrightarrow \begin{pmatrix} 0 & i \\ i & 0 \end{pmatrix}$ f **fixes the point at infinity**: If $f(\infty) = \infty$ ps: \Re 7 inversion # the point at infinity.
- **5. Theorem**: $f(z) = \frac{az+b}{cz+d}$ be a Mobius Transformation. \Rightarrow ¹If $f(\infty) = \infty$: f is a composition of <u>finite</u> Translation, Rotation, Dilation $\Rightarrow c = 0$, $f(z) = \frac{a}{d}z + \frac{b}{d}$ ² If $f(\infty) < \infty$: f is composition of <u>finite</u> Translation, Rotation, Dilation and only one inversion. $\Rightarrow f(z) = \frac{(bc-ad)/c^2}{z+d/c} + \frac{a}{c}$

Properties of Mobius Transformation: *Important*: ★ Möbius transformations map circlines to circlines. ★

- 1. For mobius transformation $f(z) = \frac{az+b}{cz+d}$, if: $\exists z_1, z_2, z_3 \in \mathbb{C}$ distinct points. $f(z_1) = z_1, f(z_2) = z_2, f(z_3) = z_3 \Rightarrow f$ is identity.
- 2. If $z_1, z_2, z_3 \in \mathbb{C}$ distinct points. $\exists !$ mobius transformation f(z) s.t. $f(z_1) = 1$, $f(z_2) = 0$, $f(z_3) = \infty$
- 3. If (z_1, z_2, z_3) , $(w_1, w_2, w_3) \in \mathbb{C}$ distinct points. Then $\exists !$ mobius transformation f(z) s.t. $f(z_i) = w_i$, $\forall i \in \{1, 2, 3\}$ **ps:Method to construct** 2: If $z_i < \infty$, $f(z) = \frac{z_1 z_3}{z_1 z_2} \cdot \frac{z z_2}{z z_3}$ If $z_i = \infty$, $f(z) = \frac{z z_2}{z z_3}$, $z_1 = \infty$ $f(z) = \frac{z_1 z_3}{z z_3}$, $z_2 = \infty$; $f(z) = \frac{z z_2}{z_1 z_2}$, $z_3 = \infty$ **ps:Method to construct** 3: For 3: Let $f := h^{-1} \circ g$ where $g(z_i)$, $h(w_i) = \{1, 0, \infty\}$ like part 2.

- **Cross-Ratio**: cross-ratio $[z_1, z_2, z_3, z_4] := f(z_1)$ where f is mobius transformation s.t. $f(z_2) = 1, f(z_3) = 0, f(z_4) = \infty$ 1. **Formulas**: $[z_1, z_2, z_3, z_4] = \frac{z_1 z_3}{z_1 z_4} \frac{z_2 z_4}{z_2 z_3}$ $[\infty, z_2, z_3, z_4] = \frac{z_2 z_4}{z_2 z_3}$ $[z_1, \infty, z_3, z_4] = \frac{z_1 z_3}{z_1 z_4}$ $[z_1, z_2, \infty, z_4] = \frac{z_2 z_4}{z_1 z_4}$ $[z_1, z_2, z_3, \infty] = \frac{z_1 z_3}{z_2 z_3}$
- 2. **Theorem**: If f is a mobius transformation, $[f(z_1), f(z_2), f(z_3), f(z_4)] = [z_1, z_2, z_3, z_4]$ z_i 's in this "small section" are distinct.