

$$\Delta \left(\frac{\partial^2}{\partial x^2} + \frac{\partial^2}{\partial y^2} \right) = \frac{\partial^2}{\partial x^2} + \frac{\partial^2}{\partial y^2}$$

Harmonic functions

Let $u(x, y)$ be a function of two real variables x and y defined in a region D . $u(x, y)$ is said to be a harmonic function if

$\frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} = 0$ and this equation is called Laplace equation.

Theorem: The real and imaginary parts of an analytic function are harmonic functions

Proof: Let $f(z) = u(x, y) + i v(x, y)$ be an analytic function

Then u and v have continuous partial derivatives of first order which satisfy the CR equations.

given by

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

Further

$$\frac{\partial^2 u}{\partial x \partial y} = \frac{\partial^2 u}{\partial y \partial x}$$

$$\frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} = \frac{\partial}{\partial x} \left(\frac{\partial u}{\partial x} \right) + \frac{\partial}{\partial y} \left(\frac{\partial u}{\partial y} \right)$$

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

$$= \frac{\partial^2 v}{\partial x \partial y} - \frac{\partial^2 v}{\partial y \partial x}$$

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

$\therefore u$ is a Harmonic function.

$$\frac{\partial^2 v}{\partial x^2} + \frac{\partial^2 v}{\partial y^2} = \frac{\partial}{\partial x} \left(\frac{\partial v}{\partial x} \right) + \frac{\partial}{\partial y} \left(\frac{\partial v}{\partial y} \right)$$

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

$$= -\frac{\partial^2 u}{\partial x \partial y} + \frac{\partial^2 u}{\partial y \partial x}$$

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

$\therefore v$ is a Harmonic function.

Remark:

Laplace's equation provides a necessary condition for a function to be the real (or) imaginary part of an analytic function.

Example: $u(x, y) = x^2 + y^2$, we have

$$\frac{\partial u}{\partial x} = 2x$$

$$\frac{\partial^2 u}{\partial x^2} = \frac{\partial}{\partial x} \frac{\partial u}{\partial x} = \frac{\partial}{\partial x} (2x) = 2$$

$$\frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} = 2 + 2 = 4 \neq 0.$$

$\therefore u$ is not harmonic function and hence it cannot be the real part of any analytic function.

Definition: Conjugate harmonic function.
Let $f = u + iv$ be an analytic function in a region D . The v is said to be a conjugate harmonic function of u .

Theorem: Let $f = u + iv$ be an analytic function in a region D . Then v is harmonic. Conjugate of $v \Leftrightarrow u$ is a harmonic conjugate of $-v$.

Proof: Let v be a harmonic conjugate of u . Then $f = u + iv$ is analytic.
 \Leftrightarrow if $-iu - v$ is also analytic.
 \Leftrightarrow if u is a harmonic conjugate of $-v$.

Theorem: Any two harmonic conjugate of a given harmonic function u in a region D differ by a real constant.

Proof: Let u be a harmonic function. Let v and v^* be two harmonic conjugates of u . $u + iv$ and $u + iv^*$ are analytic in D . Hence by Theorem equation we have

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

and

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

$$\therefore \frac{\partial v}{\partial y} = \frac{\partial v^*}{\partial y} \text{ and}$$

$$\frac{\partial v}{\partial x} = -\frac{\partial v^*}{\partial x}$$

Hence

$$\frac{\partial}{\partial x} (v - v^*) = 0 \text{ and}$$

$$\frac{\partial}{\partial y} (v - v^*) = 0$$

$$v - v^* = c$$

where c is real constant.

Smart Milne - Thompson Method.

Ex. 1. Let $u(x, y)$ be a given harmonic function. Let $f(z) = u(x, y) + i v(x, y)$ be an analytic function.

$$\begin{aligned} \text{Then } f'(z) &= u_x(x, y) + i v_x(x, y) \\ &= v_y(x, y) - i u_y(x, y) \end{aligned}$$

Let $\phi_1(x, y) = u_x(x, y)$ and $\phi_2(x, y) = v_y(x, y)$

$$\begin{aligned} z &= x + iy \\ \bar{z} &= x - iy \end{aligned}$$

We have $x = \frac{z + \bar{z}}{2}$ and $y = \frac{z - \bar{z}}{2i}$

Hence $f'(z) = \phi_1 \left(\frac{z + \bar{z}}{2}, \frac{z - \bar{z}}{2i} \right) - i \phi_2 \left(\frac{z + \bar{z}}{2}, \frac{z - \bar{z}}{2i} \right)$

$\left(\frac{z+\bar{z}}{2}, \frac{z-\bar{z}}{2i}\right)$ putting $z = z_0$ we
 obtain $f'(z) = \phi_1(z, 0) - i\phi_2(z, 0)$
 Hence $f(z) = \int [\phi_1(z, 0) - i\phi_2(z, 0)] dz + c$

Note:

It can be proved in a similar way that the analytic function $f(z)$ with a given harmonic $v(x, y)$ as imaginary part is given by.

$$f(z) = \int [\psi_1(z, 0) + i\psi_2(z, 0)] dz + c$$

where $\psi_1(x, y) = v_y$ and $\psi_2(x, y) = -v_x$

Problem: 1.

Ex. 1. $u(x, y) = \sin x \cosh y + 2x \sin y + x^2 - y^2 + 4xy$ is harmonic. Find an analytic function $f(z)$ in terms of z with the given u for its real part.

Sol

$$u_x = \cos x \cosh y - 2 \sin x \sin y - 2x + 4y$$

$$u_{xx} = -\sin x \cosh y - 2 \cos x \sin y + 2$$

$$u_y = \sin x \sinh y + 2 \cos x \cosh y - 2y + 4x$$

$$u_{yy} = \sin x \cosh y - 2 \cos x \sinh y - 2$$

$$\therefore u_{xx} + u_{yy} = 0$$

Hence u is harmonic.

Now, let $\phi_1(x, y) = u_x$ and $\phi_2(x, y) = u_y$

$$\therefore \phi_1(z, 0) = \cos z \cosh 0 - 2 \sin z \sin 0 - 2z + 4 \cdot 0$$

$$= \cos z - 2z$$

$$\therefore \phi_2(z, 0) = 2 \cos z + 4z$$

$$\therefore f(z) = \int (\phi_1(z,0) - i\phi_2(z,0)) dz$$

$$= \int [\cos z + 2z - i(2\cos z + 4z)] dz \quad (\text{by Milne Thomson method})$$

$$f(z) = \sin z + z^2 - 2i\sin z - 2iz^2 + c.$$

$$f(z) = (\sin z + z^2) + i(-2\sin z - 2z^2) + c$$

2. If $f(z) = u(x,y) + iv(x,y)$ is analytic function and $u(x,y) = \sin 2x$ find $f(z)$.

$$v(x,y) = \cos 2y + \cos 2x$$

$$\underline{\text{Sol}} \quad f(z) = \int [\phi_1(z,0) - i\phi_2(z,0)] dz$$

$$\text{Let } \phi_1(x,y) = u_x \quad \phi_2(x,y) = u_y \quad (\text{by Milne Thomson method})$$

$$u_x = \frac{(\cos 2y + \cos 2x) \cdot 2\cos 2x + \sin 2x \cdot 2\sin 2x}{(\cos 2y + \cos 2x)^2}$$

$$u_x = \frac{2\cos 2y \cos 2x + 2}{(\cos 2y + \cos 2x)^2}$$

$$\phi_1(z,0) = u_x = \frac{2\cos(0) \cos 2z + 2}{(\cos 0 + \cos 2z)^2}$$

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

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

$$= \frac{2}{1 + \cos 2z}$$

$$= \frac{2}{1 + \cos 2z} = \frac{2}{2 \cos^2 z} = \frac{1}{\cos^2 z} = \sec^2 z$$

$$\phi_1(z, 0) = u_x = \sec^2 z$$

$$u_y = \frac{(\cosh 2y + \cos 2x)(0) + \sin 2x (\sinh 2y \cdot 2)}{(\cosh 2y + \cos 2x)^2}$$

$$\sec^2 z = \frac{0 - 2 \sin 2x \sinh 2y}{(\cosh 2y + \cos 2x)^2}$$

$$\phi_2(z, 0) = \frac{-2 \sin 2x \sinh 2(0)}{(\cosh 2(0) + \cos 2z)^2}$$

$$= \frac{0}{\cosh(2 \cdot 0) + \cos 2z^2} = 0$$

$$f(z) = \int_{(z,0)}^z \phi_1(z, 0) - i \phi_2(z, 0) dz + C$$

$$= \int \sec^2 z - i(0) dz$$

$$= \int \sec^2 z dz$$

$$= \tan z + C$$

$$f(z) = \tan z + C$$

3. p.t. $u = 2x - x^3 + 3xy^2$ is harmonic and find its harmonic conjugate. Also find the corresponding analytic function.

$$u = 2x - x^3 + 3xy^2$$

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

$$u_{xx} = -6x$$

$$u_y = 6xy$$

$$u_{yy} = 6x$$

$u_{xx} + u_{yy} = 0$ hence u harmonic
Let v be a harmonic conjugate of u

$\therefore f(z) = u + iv$ is analytic

By C-R equations we have

$$v_y = u_x = 2 - 3x^2 + 3y^2$$

\therefore Integrating with respect to y

we get

$$v = 2y - 3x^2y + y^3 + \lambda(x) \quad \text{--- (1)}$$

where $\lambda(x)$ is an arbitrary function

$$\text{of } v_x = -6xy + \lambda'(x)$$

$$\text{Now, } v_x = -v_y \text{ gives } -6xy + \lambda'(x) = 0$$

$$\text{then } \lambda'(x) = 0 \text{ so that } \lambda(x) = 0$$

(where c is
Constant)

$$\text{Thus } v = 2y - 3x^2y + y^3 + c \quad (\text{from (1)})$$

$$\text{Now } f(z) = (2x - x^3 + 3xy^2) + i(2y - 3x^2y + y^3) + ic$$

$$= 2(x + iy) - (x^3 - 3xy^2) + i(3x^2y - y^3) + ic$$

$$= 2z - z^3 + ic$$

$\therefore f(z) = 2z - z^3 + ic$ is the required analytic function.

7. S.T $u = \log \sqrt{x^2 + y^2}$ is harmonic and determine its conjugate and hence find the corresponding analytic function $f(z)$.

$$\underline{\text{Sol}} \quad u = \log \sqrt{x^2 + y^2} = \frac{1}{2} (\log (x^2 + y^2))$$

$$u_x = \frac{x}{x^2+y^2} \quad u_{xx} = \frac{(x^2+y^2) - 2x^2}{(x^2+y^2)^2}$$

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

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

obviously $u_{xx} + v_{yy} = 0$ and hence u is harmonic

Let v be a harmonic conjugate of $u \therefore f(z) = u + iv$ is analytic

By C-R equations we have

$$v_y = u_x = \frac{x}{x^2+y^2}$$

Integrating w.r.t y we get $v = \tan^{-1}(y/x) + \psi(x)$ where $\psi(x)$ is an arbitrary function.

$$\text{Now } v_x = \frac{1}{1+y^2/x^2} \left(-\frac{y}{x^2}\right) + \psi'(x)$$

$$\text{Also } v_x = -u_y \Rightarrow \frac{-y}{x^2+y^2} + \psi'(x) = \frac{-y}{x^2+y^2}$$

$$\text{So that } \psi'(x) = 0$$

$$\text{hence } \psi(x) = c$$

$$v = \tan^{-1}(y/x) + c$$

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

$$= \log \sqrt{x^2+y^2} + i \left(\tan^{-1}(y/x) + c \right)$$

5. Find the analytic function $f(z) = u + iv$ is $u + v = \frac{\sin 2x}{\cosh 2y - \cos 2x}$

Sol $u + v = \frac{\sin 2x}{\cosh 2y - \cos 2x}$

$$u_x + v_x = \frac{2(\cosh 2y - \cos 2x) \cos 2x - 2\sin^2 2x}{(\cosh 2y - \cos 2x)^2}$$

and

$$u_y + v_y = \frac{-2 \sin 2x \sinh 2y}{(\cosh 2y - \cos 2x)^2}$$

\therefore The required function $f(z) = u + iv$ is to be analytic, u and v satisfy the C-R equations $u_x = v_y$ and $u_y = -v_x$. Using these equations in (2) we get

$$u_x - u_y = \frac{2(\cosh 2y - \cos 2x) \cos 2x - 2\sin^2 2x}{(\cosh 2y - \cos 2x)^2}$$

$$\therefore u_x(z, 0) - u_y(z, 0) = \frac{2(1 - \cos 2z)(\cos 2z - 2\sin^2 z)}{(1 - \cos 2z)^2}$$

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

$$= \frac{-2}{2\sin^2 z} = -\operatorname{cosec}^2 z$$

using C-R equations in (3) we get

$$u_y + v_x = \frac{-2 \sin 2x \sinh 2y}{(\cosh 2y - \cos 2x)^2}$$

$$u_y(z, 0) + u_x(z, 0) = \text{---}$$

Now adding (4) & (5) we get

$$2u_x(z,0) = -\operatorname{cosec}^2 z$$

$$u_x(z,0) = -\frac{1}{2} \operatorname{cosec}^2 z \rightarrow (6)$$

Subtraction (4) from (5) we get,

$$2u_y(z,0) = \operatorname{cosec}^2 z \rightarrow (7)$$

$$\text{NOW } f(z) = u(z,0) + iv(z,0)$$

$$\Leftrightarrow f'(z) = u_x(z,0) + i v_x(z,0)$$

$$= u_x(z,0) - i u_y(z,0)$$

$$= -\frac{1}{2} (1+i) \operatorname{cosec}^2 z \text{ (using (6) \& (7))}$$

Integrating w.r.t z we get

$$f(z) = \left(\frac{1+i}{2} \right) \cot z + C$$

6. Given $v(x,y) = x^4 - 6x^2y^2 + y^4$ find $f(z) = u(x,y) + iv(x,y)$ such that $f(z)$ is analytic.

Sol. It can be easily verified that $v(x,y)$ is harmonic.

$$\text{Now } v_x = 4x^3 - 12xy^2 \text{ and}$$

$$v_y = -12x^2y + 4y^3$$

Let $f(z) = u + iv$ be the required analytic function.

$$\text{By C.R. equation } u_x = v_y$$

$$\therefore u_x = -12x^2y + 4y^3$$

Integrating w.r.t x we get

$$u = -4x^3y + 4xy^3 + \gamma(y)$$

where $v(y)$ is an arbitrary function of y

$$u_y = -4x^3 + 12xy^2 + v'(y) = -v_x$$

$$-(4x^3 - 12xy^2) = -4x^3 + 12xy^2 + v'(y)$$

$v'(y) = 0$ so that $v(y) = c$ where c is a constant.

$$\text{Thus } u = -4x^3y + 4xy^3 + c.$$

$$f(z) = [-4x^3y + 4xy^3 + c] - i(x^4 - 6x^2y^2 + y^4)$$

$$= i(x^4 - 6x^2y^2 + y^4) + i(4x^3y - 4xy^3) + c$$

$$= i(x+iy)^4 + c$$

$$= iz^4 + c$$

Aliter (Milne Thompson method)

Let $\psi_1(x,y) = v_y$ and $\psi_2(x,y) = v_x$

$$\psi_1(x,y) = -12x^2y + 4y^2 \text{ and}$$

$$\psi_2(x,y) = 4x^3 - 12xy^2$$

$$\psi_1(x,0) = 0 \text{ and } \psi_2(z,0) = 4z$$

$$f(z) = \int [\psi_1(z,0) + i\psi_2(z,0)] dz$$

$$= i \int 4z^3 dz$$

$$f(z) = iz^4 + c.$$

Find the analytic function $f(z) = u + iv$ given that $u - v = e^x(\cos y - \sin y)$

Sol

$$u - v = e^x (\cos y - \sin y) \rightarrow (1)$$

$$u_x - v_x = e^x (\cos y - \sin y) \rightarrow (2)$$

and

$$u_y - v_y = -e^x (\sin y + \cos y) \rightarrow (3)$$

Since the required function is to be analytic it has to satisfy the C-R equation using C-R equation in (3) we get

$$-v_x - u_x = -e^x (\sin y + \cos y) \rightarrow (4)$$

solving (2) and (4) we get

$$u_x = e^x \cos y \rightarrow (5)$$

$$v_y = e^x \sin y \rightarrow (6)$$

Integrating (6) p.w.t to 'y' we get

$$v_x = e^x \sin y + f(y)$$

$$v_y = e^x \cos y + f'(y) \rightarrow (7)$$

using C-R equation in (5) and (7) we get

$$f'(y) = 0$$

hence $f(y) = c_1$

where $\therefore v = e^x \sin y + c_1$

from (1) $u = e^x \cos y + c_2$

Now $f(z) = u + iv$

$$= e^x \cos y + ie^x \sin y + c_2 + ic_1$$

$$= e^x (\cos y + i \sin y) + (c_2 + ic_1)$$

$$= e^x e^{iy} + \alpha$$

$$f(z) = e^z + \alpha$$

8.
~~8.~~

If $u+v = (x-y)(x^2+4xy+y^2)$ and $f(z) = u+iv$, find the analytic function $f(z)$ in terms of z .

sol $u+v = (x-y)(x^2+4xy+y^2)$ — (1)

Differentiate (1) p.w.r to 'x', we get $u_x + v_x = (x^2+4xy+y^2) + (x-y)(2x+4y)$

Differentiate (1) p.w.r to 'y', we get $u_y + v_y = -(x^2+4xy+y^2) + (x-y)(4x+2y)$

$$u_y + v_y = -(x^2+4xy+y^2) + (x-y)(4x+2y)$$

Since $f = u+iv$ is analytic, u and v satisfy the C-R equation.

$$u_x = v_y$$

$$u_y = -v_x$$

Using C-R equation in (3) we get

$$-v_x + u_x = -(x^2+4xy+y^2) + (x-y)(4x+2y)$$

Adding (2) & (4) we get

$$2u_x = (x-y)(6x+6y)$$

$$u_x = 3(x^2-y^2)$$

Subtracting (4) and (2) we get

$$v_x = 6xy \rightarrow (5)$$

Using C-R equation in (6) we get

$$u_y = -6xy \rightarrow (6)$$

Let $\phi_1(x,y) = u$ and

$$\phi_2(x, y) = uy$$

$$\therefore \phi(z, 0) = 3z^2 \text{ and } \phi_2(z, 0) = 0$$

By Milne-Thompson method

$$f(z) = \int [\phi_1(z, 0) - i\phi_2(z, 0)] dz$$

$$= \int 3z^2 dz$$

$$= \frac{3z^3}{3} + C$$

$$= z^3 + C //$$

9. Find the real part of the analytic function whose imaginary part is $e^{-x} [2xy \cos y + (y^2 - x^2) \sin y]$.

Sol Let $v = e^{-x} [2xy \cos y + (y^2 - x^2) \sin y]$ and $f(z) = u + iv$ be the required analytic function. We use Milne-Thompson method to find the harmonic conjugate u of v .

$$v = 2e^{-x} xy \cos y + (y^2 - x^2) \sin y e^{-x}$$

$$\psi_1(x, y) = v_y = 2e^{-x} [x \cos y - xy \sin y]$$

$$+ [2y \sin y + (y^2 - x^2) \cos y] e^{-x}$$

$$\psi_2(x, y) = v_x = -2xy \cos y e^{-x} - (y^2 - x^2) \sin y e^{-x}$$

$$+ 2y \cos y e^{-x} - 2x \sin y e^{-x}$$

$$\psi_1(z, 0) = 2e^{-z} [z] + [z^2] e^{-z}$$

$$\psi_2(z, 0) = 0 //$$

WKT

$$f(z) = \int [\psi_1(z, 0) + i\psi_2(z, 0)] dz + C$$

$$= \int (2z e^{-z} - z^2 e^{-z}) dz + C$$

$$f(z) = \int 2z e^{-z} dz - \int z^2 e^{-z} dz + C$$

$$\int z e^{-z} dz = \int (-z e^{-z}) + \int e^{-z} dz$$

$$= \int [-z e^{-z} + e^{-z} dz]$$

$$\int z^2 e^{-z} dz = -z^2 e^{-z} + 2 \int z e^{-z} dz$$

$$= -z^2 e^{-z} + 2[-z e^{-z} - e^{-z}]$$

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

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

$$f(z) = (x+iy)^2 e^{-(x+iy)}$$

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

$$= x^2 e^{-x} \cos y - y^2 e^{-x} \cos y + 2ixy e^{-x} \cos y$$

$$= i[x^2 \sin y e^{-x} + y^2 \sin y e^{-x} + 2xy \sin y e^{-x}]$$

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

$$+ i [e^{-x} (2xy \cos y - x^2 \sin y + y^2 \sin y)]$$

Real part of $u = e^{-x} (x^2 \cos y - y^2 \cos y + 2xy \sin y)$

10. Find the constant 'a' so that $u(x,y)$

$ax^2 - y^2 + xy$ is harmonic find an analytic function $f(z)$ for which u is the real part also find its harmonic conjugate.

Sol

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

$$u_x = 2ax + y$$

$$u_{xx} = 2a$$

$$u_y = -2y + x$$

$$u_{yy} = -2$$

$\therefore a$ is harmonic

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

$$2a - 2 = 0$$

$$\Rightarrow a = 1$$

$$u = x^2 - y^2 + 2xy$$

$$\phi = u_x = 2x + y$$

$$\psi_1(z, 0) = 2z$$

$$\psi_2(x, y) = u_y = -2y + x$$

$$\psi_2(z, 0) = z$$

By Milne Thompson method

$$f(z) = \int \psi_1(z, 0) dz - i \int \psi_2(z, 0) dz + C$$

$$f(z) = \int 2z dz - i \int z dz + C$$

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

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

$$= x^2 - y^2 + 2ixy - \frac{i}{2} (x^2 - y^2 + 2ixy) + C$$

$$f(z) = [(x^2 - y^2 + 2ixy) + 2ixy] - i \frac{x^2}{2} + i \frac{y^2}{2} + C$$

$$\boxed{V = 2xy - \frac{x^2}{2} + \frac{y^2}{2} + C}$$

11. ~~If~~ $u(x, y)$ is a harmonic function in a region D , prove that $f(z) = \frac{\partial u}{\partial x} + i \frac{\partial u}{\partial y}$ is analytic in D .

Sol Let $u = \frac{\partial u}{\partial x}$ and $v = \frac{\partial u}{\partial y}$

$\therefore f(z) = u + iv$ Since u is harmonic.

u and v have continuous first order partial derivatives and $\frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} = 0$ \rightarrow (1)

$$\text{Also } \frac{\partial u}{\partial x} = \frac{\partial^2 u}{\partial x^2} = -\frac{\partial^2 u}{\partial y^2} \text{ (using (1))}$$

$$\text{Hence } \frac{\partial u}{\partial x} = \frac{\partial v}{\partial y} \quad \left\{ \begin{array}{l} u_x = \frac{\partial^2 u}{\partial x^2} = -\frac{\partial^2 u}{\partial y^2} \end{array} \right.$$

$$\begin{aligned} \text{Now } \frac{\partial u}{\partial y} &= \frac{\partial^2 u}{\partial y \partial x} \\ &= \frac{\partial^2 u}{\partial x \partial y} = \frac{\partial}{\partial x} \left(\frac{\partial u}{\partial y} \right) \\ &= -\frac{\partial v}{\partial x} \end{aligned}$$

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

Thus the partial derivatives of u and v satisfy the C-R equations hence f is analytic in D .

12. If u and v are harmonic functions satisfy the C-R equation in region D . Then $f = u + iv$ is analytic in D .

Sol Since u and v are harmonic the first order partial derivatives of u and v are continuous

Also u and v satisfy the C-R Equations in D

Hence $f = u + iv$ is analytic in D .

13. Prove that the real imaginary part of an analytic function when expressed in polar form satisfies the equation

$$\frac{\partial^2 u}{\partial r^2} + \frac{1}{r} \frac{\partial u}{\partial r} + \frac{1}{r^2} \frac{\partial^2 u}{\partial \theta^2} = 0 \quad (\text{Thus equation is the Laplace equation in polar form}).$$

Sol
W.K.T CR equation in polar form are given by $\frac{\partial u}{\partial r} = \frac{1}{r} \frac{\partial v}{\partial \theta}$ and

$$\frac{\partial v}{\partial r} = -\frac{1}{r} \frac{\partial u}{\partial \theta} \quad \text{--- (1)}$$

We differentiate v from (1) and (2) diff
(1) partially w.r to r and (2) partially w.r to θ .

$$\frac{\partial^2 v}{\partial r \partial \theta} = r \frac{\partial^2 u}{\partial r^2} + \frac{\partial u}{\partial r} \quad \text{--- (3)}$$

$$\frac{\partial^2 v}{\partial \theta \partial r} = -\frac{1}{r} \frac{\partial^2 u}{\partial \theta^2} \quad \text{--- (4)}$$

$$\text{Since } \frac{\partial^2 u}{\partial r \partial \theta} = \frac{\partial^2 u}{\partial \theta \partial r}$$

$$\text{we have } r \frac{\partial^2 u}{\partial r^2} + \frac{\partial u}{\partial r} = -\frac{1}{r} \frac{\partial^2 u}{\partial \theta^2}$$

$$\frac{\partial^2 u}{\partial r^2} + \frac{1}{r} \frac{\partial u}{\partial r} = -\frac{1}{r} \frac{\partial^2 u}{\partial \theta^2}$$

$$\text{||| } \frac{\partial^2 v}{\partial r^2} + \frac{1}{r} \frac{\partial v}{\partial r} + \frac{1}{r^2} \frac{\partial^2 v}{\partial \theta^2} = 0.$$

14. ϕ and ψ are function of x and y satisfying Laplace's equation if $u = \phi y - \psi x$ and $v = \phi x + \psi y$ P.T. $u+iv$ is analytic.

Sol.

Given that ϕ and ψ satisfy Laplace's equation.

$$\text{Hence } \phi_{xx} + \phi_{yy} = 0 \rightarrow \textcircled{1}$$

$$\text{and } \psi_{xx} + \psi_{yy} = 0 \rightarrow \textcircled{2}$$

$$\text{also } u = \phi y - \psi x \text{ and } v = \phi x + \psi y$$

$$\text{hence } u_x = \phi_y - \psi_{xx}$$

$$v_x = \phi_{xx} + \psi_{xy}$$

$$u_y = \phi_{xx} - \psi_{xy}$$

$$= -\phi_{yy} + \psi_{xy} (\because \text{by } \textcircled{1})$$

$$\text{and } v_y = \phi_{yx} + \psi_{xx} (\because$$

$$= \phi_{yx} - \psi_{xx} (\because \text{by } \textcircled{2}))$$

$$\text{thus } v_x = u_y \text{ and } u_y = -v_x$$

Since ϕ and ψ are harmonic all the partial derivative are continuous

Hence $u+iv$ is analytic.

15. S.T if u and v are conjugate harmonic function the product uv is a harmonic function.

since ~~since~~ u and v are conjugate harmonic function the product uv is a harmonic function. we have

$$u_{xx} + u_{yy} = 0 \quad \rightarrow \textcircled{1}$$

$$v_{xx} + v_{yy} = 0 \quad \rightarrow \textcircled{2}$$

$$u_x = v_y \quad \rightarrow \textcircled{3}$$

$$u_y = -v_x \quad \rightarrow \textcircled{4}$$

Now

$$\text{let } \phi = uv$$

$$\phi_x = uv_x + v u_x$$

$$\phi_{xx} = u v_{xx} + 2u_x v_x + u u_{xx}$$

$$\text{Similarly } \phi_{yy} = u v_{yy} + 2u_y v_y + v u_{yy}$$

$$= u v_{yy} + 2v_x u_x + v u_{yy}$$

[using 2 and 4]

Now.

$$\phi_{xx} + \phi_{yy} = u(v_{xx} + v_{yy})$$

$$+ v(u_{xx} + u_{yy})$$

$$= 0 \quad (\text{using } \textcircled{1} + \textcircled{2})$$

$\therefore uv$ is a harmonic function.

16. If $f(z)$ is analytic p.t
 $\left(\frac{\partial^2}{\partial x^2} + \frac{\partial^2}{\partial y^2} \right) |f(z)|^2 = 4 |f'(z)|^2$

Sol

Let $f(z) = u + iv$
 $|f(z)|^2 = u^2 + v^2 = \phi$ (say)
 and $f'(z) = u_x + i v_x$.

$$\frac{\partial \phi}{\partial x} = 2u u_x + 2v v_x$$

$$\therefore \frac{\partial^2 \phi}{\partial x^2} = 2 \left[u_x^2 + u u_{xx} + v_x^2 + v v_{xx} \right]$$

$$\frac{\partial^2 \phi}{\partial y^2} = 2 \left[u_y^2 + u u_{yy} + v_y^2 + v v_{yy} \right]$$

$$= 2 \left[v_x^2 + u u_{yy} + u_x^2 + v v_{yy} \right]$$

Since u and v are harmonic
 $u_{xx} + v_{yy} = 0$ and $v_{xx} + u_{yy} = 0$

Adding (1) and (2) using (3) we get

$$\begin{aligned} \frac{\partial^2 \phi}{\partial x^2} + \frac{\partial^2 \phi}{\partial y^2} &= 4(u_x^2 + v_x^2) \\ &= 4 |u_x + i v_x|^2 \\ &= 4 |f'(z)|^2 \\ &= 4 |f'(z)|^2 \end{aligned}$$

hence the result.

17. If $f(z) = u + iv$ is analytic and
 $f'(z) \neq 0$ P.T (i) $\left(\frac{\partial^2}{\partial x^2} + \frac{\partial^2}{\partial y^2}\right) \log$
 $|f(z)| = 0$ (ii) $\nabla^2 \text{amp } f(z) = 0$.

Sol

$$\log f(z) = \log |f(z)| + i \text{amp } f(z)$$

$\therefore f(z) \neq 0$ $\log |f(z)|$ exists
 further since $f(z)$ is analytic and
 $f(z) \neq 0$

$\log f(z)$ is also analytic

$\therefore \log |f(z)|$ and $\text{amp } f(z)$ are

The real & imaginary parts of the
 analytic function $\log f(z)$

Hence both $\log |f(z)|$ and amp

$f(z)$ satisfy the Laplace equation.

$$(i) \frac{\partial^2}{\partial x^2} (\log |f(z)|) + \frac{\partial^2}{\partial y^2} (\log |f(z)|) = 0$$

$$\left(\frac{\partial^2}{\partial x^2} + \frac{\partial^2}{\partial y^2}\right) (\log |f(z)|) = 0$$

$$(ii) \frac{\partial^2}{\partial x^2} (\text{amp } f(z)) + \frac{\partial^2}{\partial y^2} (\text{amp } f(z)) = 0$$

$$\left(\frac{\partial^2}{\partial x^2} + \frac{\partial^2}{\partial y^2}\right) (\text{amp } f(z)) = 0$$

$$\nabla^2 \text{amp } f(z) = 0.$$

18. Given the function $w = z^3$, $w = u + iv$
 show that u and v satisfy the
 C-R equation p.t the families of
 curves $u = c_1$ $v = c_2$ (c_1 and c_2
 are constant are orthogonal to
 each other.

sol

$$w = z^3 = (x + iy)^3$$

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

$$u = x^3 - 3xy^2, \quad v = 3x^2y - y^3$$

$$u_x = 3x^2 - 3y^2 \quad v_x = 6xy$$

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

$$u_x = 3x^2 - 3y^2 = v_y$$

$$u_y = -6xy = -v_x$$

$\therefore u$ & v satisfy the C-R
 equation.

$$\begin{array}{l|l} u_{xx} = 6x & v_{xx} = 6y \\ u_{yy} = -6x & v_{yy} = -6y \end{array}$$

$$\therefore u_{xx} + u_{yy} = 0$$

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

u and v satisfy Laplace
 equation. Slope of the tangent
 at (x_0, y_0) for the curve $u = c_1$
 is given by.

$$m = \frac{dy}{dx}$$

$$u = c_1 \Rightarrow x^3 - 3xy^2 = c_1$$

$$\text{Diff. w.r.t 'x'} \Rightarrow 3x^2 - 3(2xy \frac{dy}{dx} + y^2) = 0$$

$$\Rightarrow \frac{dy}{dx} = \frac{3(x^2 - y^2)}{6xy} = \frac{x^2 - y^2}{2xy}$$

$$m_1 = \frac{x_0^2 - y_0^2}{2x_0y_0}$$

Now

$$v = c_2$$

$$3x^2y - y^3 = c_2$$

Diff. w.r.t. to x

$$3(2xy + x^2 \frac{dy}{dx}) - 3y^2 \frac{dy}{dx} = 0$$

$$2xy + x^2 \frac{dy}{dx} - y^2 \frac{dy}{dx} = 0$$

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

$$(x^2 - y^2) \frac{dy}{dx} = -2xy$$

$$\frac{dy}{dx} = -\frac{2xy}{x^2 - y^2}$$

Slope of the tangent at (x_0, y_0) for the $v = c_2$ is given by

$$m_2 = \frac{-2x_0y_0}{x_0^2 - y_0^2}$$

$$m_1 m_2 = -1$$

~~of~~
∴ The two families of ~~curve~~ curves are orthogonal.