

UNIT I - II

Definition: Limits:

Let 'f' to be a function defined at all points z in some neighbourhood of z_0 , except possibly for the point z_0 itself.

The limit of $f(z)$ as z approaches z_0

is a number w_0 .

$$\lim_{z \rightarrow z_0} f(z) = w_0 \rightarrow \textcircled{1}$$

be made arbitrarily close to w_0 if we choose ϵ choose enough to δ .

In other words, for each positive number ϵ there is a positive number δ .

such that

$$|f(z) - w_0| < \epsilon \text{ when } 0 < |z - z_0| < \delta$$

Geometrically:

This definition says that for each ϵ -neighbourhood $|w - w_0| < \epsilon$ of w_0 , there is a δ -neighbourhood $|z - z_0| < \delta$ of z_0 such that the image w of all points z in the δ -neighbourhood lie in the ϵ -neighbourhood.



2. Show that if $f(z) = \frac{i}{z}$ where $f(z) = \frac{i}{z}$ in the open disc $|z| < 1$ and $z = 1$ being on the boundary

Sol.

when z in the region $|z| < 1$

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

which is true of $0 < \left| \frac{z-1}{z} \right| < \epsilon$

$$\left| f(z) - \frac{i}{2} \right| < \epsilon \Rightarrow 0 < |z-1| < 2\epsilon$$

i.e) If we choose $\delta = 2\epsilon$ we get the

It means that the point $w = f(z)$ can be made arbitrarily close to w_0 if we choose z close enough to z_0 .

In other words, for each positive number t there is a positive number s ,

such that

$$|f(z) - w_0| < t \text{ whenever } 0 < |z - z_0| < s$$

Geometrically:

This definition says that for each t -neighbourhood $|w - w_0| < t$ of w_0 , there is a s -neighbourhood $|z - z_0| < s$ of z_0 such that the image w of all points z in the s -neighbourhood lie in the t -neighbourhood.



2. Show that if $f(z) = \frac{i}{z}$ where $f(z) = \frac{iz}{z^2}$ in the open disc $|z| < 1$ and $z = 1$ being on the boundary

Sol. when z in the region $|z| < 1$

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

which is true of $0 < \left| \frac{z-1}{z} \right| < s$

$$\left| f(z) - \frac{i}{2} \right| < t \Rightarrow 0 < |z-1| < 2t$$

(i.e.) If we choose $s = t$ we get the

Note: when limit of a function $f(z)$ exists at a point z_0 , it must be unique

Theorem:

Suppose that $f(z) = u(x,y) + i v(x,y)$ $z_0 = x_0 + i y_0$ and $w_0 = u_0 + i v_0$

Then

$$\lim_{z \rightarrow z_0} f(z) = w_0 \Leftrightarrow \begin{matrix} \text{limit} \rightarrow \textcircled{1} \\ (x,y) \rightarrow (x_0,y_0) \end{matrix}$$

$$u(x,y) = u_0 \rightarrow \textcircled{2}$$

$$\text{and } \lim_{(x,y) \rightarrow (x_0,y_0)} v(x,y) = v_0 \rightarrow \textcircled{2}$$

Proof:

Assume that statement $\textcircled{1}$ is

true

prove that $\textcircled{2}$ is true

By definition of limit for each t there is a positive number such that

$$|(u-u_0) + i(v-v_0)| < t \text{ whenever}$$

$$0 < |(x-x_0) + i(y-y_0)| < \delta$$

Now,

$$|u-u_0| \leq |(u-u_0) + i(v-v_0)| < t$$

$$|v-v_0| \leq |(u-u_0) + i(v-v_0)| < t$$

$$|u-u_0| < t, |v-v_0| < t$$

$$\text{whenever } 0 < \sqrt{(x-x_0)^2 + (y-y_0)^2} < \delta$$

② is true.

Now, suppose ② is true

prove that ① is true.

for each positive numbers ϵ Then exists a fine numbers s_1 and s_2 such that

$$|u - u_0| < \frac{\epsilon}{2} \text{ whenever } 0 < \sqrt{(x-x_0)^2 + (y-y_0)^2} < s_1$$

and
 $|v_1 - v_0| < \frac{\epsilon}{2}$ whenever $0 < \sqrt{(x-x_0)^2 + (y-y_0)^2} < s_2$

$$\text{Let } s = \min\{s_1, s_2\}$$

Consider $|(u+iv) - (u_0+iv_0)| = |(u+u_0) + i(v-v_0)|$
 $\leq |u-u_0| + |v-v_0|$
 $\leq \frac{\epsilon}{2} + \frac{\epsilon}{2} = \epsilon$

$\therefore |(u+iv) - (u_0+iv_0)| < \epsilon$ whenever $0 < |(x+iy) - (x_0+iy_0)| < s$

\therefore ① is true.

Continuity:

The function $f(z)$ is continuity

at a point z_0 , if

(i) limit $f(z)$ exists.
 $z \rightarrow z_0$

(ii) $f(z_0)$ exists.

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

Condition (iii) says that \forall as each positive number ϵ , such that $|f(z) - f(z_0)| < \epsilon$ whenever

$$|z - z_0| < \delta$$

A function of a complex variable is said to be continuous in a region R if it is continuous at each point $z \in R$.

Property:

(i) Sum of two continuous functions is a continuous function.
(ii) Product of two continuous functions is a continuous function.
(iii) Quotient of two continuous functions is continuous

where the denominator is not equal to zero.

(iv) Polynomial is continuous in the entire plane.

Definition: Derivatives.

Let f be a function whose domain of definition contains a neighbourhood of a point z_0 . The derivative of f at z_0 denoted by $f'(z_0)$ is defined as

$$f'(z_0) = \lim_{z \rightarrow z_0} \frac{f(z) - f(z_0)}{z - z_0}$$

provided the limit exists the function of f is said to be differentiable at z_0 when its derivative at z_0 exists.

example:

suppose that $f(z) = z^2$, find $f'(z)$ at any point z .

sol

$$\lim_{\Delta z \rightarrow 0} \frac{\Delta w}{\Delta z} = \lim_{\Delta z \rightarrow 0} \left[\frac{f(z + \Delta z) - f(z)}{\Delta z} \right]$$

$$= \lim_{\Delta z \rightarrow 0} \left[\frac{(z + \Delta z)^2 - z^2}{\Delta z} \right]$$

$$= \lim_{\Delta z \rightarrow 0} \left[\frac{z^2 + (\Delta z)^2 + 2z\Delta z}{\Delta z} \right]$$

$$= \lim_{\Delta z \rightarrow 0} \left[\frac{\cancel{z^2} (\Delta z + 2z)}{\Delta z} \right]$$

$$= \lim_{\Delta z \rightarrow 0} \left[\Delta z + 2z \right]$$

$$\text{Let } \Delta z = 0 \\ = 2z$$

$$\boxed{f'(z) = 2z}$$

example: 21.

$$f(z) = |z|^2 = z \bar{z}$$

$$u + iv = (x + iy)(x - iy)$$

$$u + iv = x^2 + y^2$$

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

$$v = 0.$$

(i) even though, partial derivatives of u & v exists, The function is not differentiable

(ii) $f(z) = |z|^2$ The function is continuous at each point in the plane since its components u and v are polynomials which are continuous at each point.

\therefore Continuity of a function at a point does not imply the existence of a derivative there

(iv) But existence of the derivative of a function at a point gives the continuity of the function at that point.

10 marks
The Cauchy - Riemann Equations.

Theorem:

Let $f(z) = u(x, y) + i v(x, y)$ be differentiable at a point $z_0 = x_0 + i y_0$. Then $u(x, y)$ and $v(x, y)$ have first order partial derivatives $u_x(x_0, y_0)$, $u_y(x_0, y_0)$, $v_x(x_0, y_0)$ and $v_y(x_0, y_0)$ at (x_0, y_0) and these partial derivatives satisfy the Cauchy - Riemann equation.

(CR Equations) given by.

$$u_x(x_0, y_0) = v_y(x_0, y_0) \text{ and } u_y(x_0, y_0) = -v_x(x_0, y_0)$$

Also

$$f'(z_0) = u_x(x_0, y_0) + i v_x(x_0, y_0) \\ = v_y(x_0, y_0) - i u_y(x_0, y_0)$$

proof:

Since $f(z) = u(x, y) + i v(x, y)$ is difference at $z_0 = x_0 + i y_0$,

$$\lim_{h \rightarrow 0} \frac{f(z_0 + h) - f(z_0)}{h} \text{ exists}$$

and hence.

The limit is independent of the path in which h approaches zero.

Let $h = h_1 + i h_2$

Now,
$$\frac{f(z_0 + h) - f(z_0)}{h}$$

$$= \frac{u(x_0 + h_1, y_0 + h_2) + i v(x_0 + h_1, y_0 + h_2)}{h_1 + i h_2} - \frac{u(x_0, y_0) + i v(x_0, y_0)}{h_1 + i h_2}$$

$$= \left[\frac{u(x_0 + h_1, y_0 + h_2) - u(x_0, y_0)}{h_1 + i h_2} \right] + i \left[\frac{v(x_0 + h_1, y_0 + h_2) - v(x_0, y_0)}{h_1 + i h_2} \right]$$

suppose $h \rightarrow 0$ along the real axis so that

$$h = h_1$$

Then
$$f'(z_0) = \lim_{h_1 \rightarrow 0} \left[\frac{f(z_0 + h_1) - f(z_0)}{h_1} \right]$$

$$= \lim_{h_1 \rightarrow 0} \left[\frac{u(x_0 + h_1, y_0) - u(x_0, y_0)}{h_1} \right]$$

$$+ i \lim_{h_1 \rightarrow 0} \left[\frac{v(x_0 + h_1, y_0) - v(x_0, y_0)}{h_1} \right]$$

$$= u_x(x_0, y_0) + i v_x(x_0, y_0) \rightarrow \textcircled{1}$$

Now suppose $h \rightarrow 0$ along the imaginary axis so that $h = i h_2$.

$$\therefore f'(z_0) = \lim_{i h_2 \rightarrow 0} \left[\frac{f(z_0 + i h_2) - f(z_0)}{i h_2} \right]$$

$$= \lim_{h_2 \rightarrow 0} \left[\frac{u(x_0, y_0 + h_2) - u(x_0, y_0)}{i h_2} \right]$$

$$+ i \lim_{h_2 \rightarrow 0} \left[\frac{v(x_0, y_0 + h_2) - v(x_0, y_0)}{i h_2} \right]$$

$$= \left(\frac{u_y(x_0, y_0)}{i} \right) + i \left[\frac{v_y(x_0, y_0)}{i} \right]$$

$$= \frac{1}{i} u_y(x_0, y_0) + v_y(x_0, y_0)$$

$$= -i u_y(x_0, y_0) + v_y(x_0, y_0) \rightarrow \textcircled{2}$$

from ① ② we get

$$f'(z_0) = u_x(x_0, y_0) + i v_x(x_0, y_0)$$

$$= v_y(x_0, y_0) - i u_y(x_0, y_0)$$

Equating Real and Imaginary parts we get.

$$u_x(x_0, y_0) = v_y(x_0, y_0)$$

$$u_y(x_0, y_0) = -v_x(x_0, y_0)$$

$$u_x = v_y$$
$$-u_y = v_x$$

Remark: 1

Since $f'(z) = u_x + i v_x = u_y - i v_y$

we have

$$|f'(z)|^2 = u_x^2 + v_x^2 = u_y^2 + v_y^2$$

Also

$$|f'(z)|^2 = u_x^2 + u_y^2 = v_x^2 + v_y^2$$

Further,

$$|f'(z)|^2 = u_x v_y - u_y v_x$$

$$= \begin{vmatrix} u_x & u_y \\ v_x & v_y \end{vmatrix}$$

$$|f'(z)|^2 = \frac{J(u, v)}{J(x, y)}$$

Remark: 2

The Cauchy-Riemann equations provide a necessary condition for differentiability at a point. Hence if the C.R. equations are not satisfied for a complex function at any point then we can conclude that the function is not differentiable.

For example, consider the function

$$f(z) = \bar{z} = x - iy$$

Here $u(x, y) = x$ and $v(x, y) = -y$

$\therefore u_x(x, y) = 1$ and $v_y(x, y) = -1$

$u_x \neq v_y$ so that C.R equations are not satisfied at any point z .

Here The function $f(z) = \bar{z}$ is not here differentiable.

C.R equations in polar coordinates.

Theorem:

Let $f(z) = u(r, \theta) + i v(r, \theta)$ be differentiable at $z = r e^{i\theta} \neq 0$

Then, $\frac{\partial u}{\partial r} = \frac{1}{r} \frac{\partial u}{\partial \theta}$ and $\frac{\partial v}{\partial r} = -\frac{1}{r} \frac{\partial v}{\partial \theta}$

Further, $f'(z) = \frac{r}{z} \left[\frac{\partial u}{\partial r} + i \frac{\partial v}{\partial r} \right]$

proof: we have $x = r \cos \theta$ and $y = r \sin \theta$

Hence $\frac{\partial u}{\partial r} = \frac{\partial u}{\partial x} \frac{\partial x}{\partial r} + \frac{\partial u}{\partial y} \frac{\partial y}{\partial r}$

$= \frac{\partial u}{\partial x} \cos \theta + \frac{\partial u}{\partial y} \sin \theta$

Also

$\frac{\partial v}{\partial \theta} = \frac{\partial v}{\partial x} \frac{\partial x}{\partial \theta} + \frac{\partial v}{\partial y} \frac{\partial y}{\partial \theta}$

$= \frac{\partial v}{\partial x} (-r \sin \theta) + \frac{\partial v}{\partial y} (r \cos \theta)$

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$$\therefore \frac{1}{r} \frac{dv}{d\theta} = -\frac{dv}{dx} \sin\theta + \frac{dv}{dy} \cos\theta \quad \rightarrow 0$$

$$= \frac{du}{dy} \sin\theta + \frac{du}{dx} \cos\theta$$

[Using C.R Equation]

$$= \frac{du}{dr} \text{ (using } \textcircled{1} \text{)}$$

Thus $\frac{du}{dr} = \frac{1}{r} \left(\frac{dv}{d\theta} \right)$

Now $r \left(\frac{du}{dr} + i \frac{dv}{dr} \right) = r \left[\left(\frac{du}{dx} \frac{\partial x}{\partial r} + \frac{du}{dy} \frac{\partial y}{\partial r} \right) + i \left(\frac{dv}{dx} \frac{\partial x}{\partial r} + \frac{dv}{dy} \frac{\partial y}{\partial r} \right) \right]$

$$= r \left[\left(\frac{du}{dx} \cos\theta + \frac{du}{dy} \sin\theta \right) + i \left(\frac{dv}{dx} \cos\theta + \frac{dv}{dy} \sin\theta \right) \right]$$

$$= r \cos\theta \left(\frac{du}{dx} + i \frac{dv}{dx} \right) + r \sin\theta \left(\frac{du}{dy} + i \frac{dv}{dy} \right)$$

$$= x \left(\frac{du}{dx} + i \frac{dv}{dx} \right) + iy \left(\frac{dv}{dy} + i \frac{du}{dy} \right)$$

$$= x f'(z) + iy f'(z)$$

$$= (x + iy) f'(z)$$

$$= z f'(z)$$

$$\therefore f'(z) = \frac{r}{z} \left(\frac{du}{dr} + i \frac{dv}{dr} \right)$$

We now proceed to express C.R equations in get another form.

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

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

$$f(z) = u\left(\frac{z+\bar{z}}{2}, \frac{z-\bar{z}}{2i}\right) + iv\left(\frac{z+\bar{z}}{2}, \frac{z-\bar{z}}{2i}\right)$$

These f can be thought of as a function of z and \bar{z} though z and \bar{z} are not independent variables meaning the partial derivatives $\frac{\partial f}{\partial z}$ and $\frac{\partial f}{\partial \bar{z}}$ as if z and \bar{z} are independent variables with this convention we have the following Theorem.

Q. R. Prove that the function $|x|$ is continuous at $x=0$ but not differentiable at $x=0$.

Smart: $\frac{+}{-}$

Sol Now $f(x) = |x|$
 $f(0) = |0| = 0$

$$f(0^+) = \lim_{h \rightarrow 0} |0+h| = 0$$

$$f(0^-) = \lim_{h \rightarrow 0} |0-h| = 0$$

$\therefore f(x)$ is continuous at $x=0$

But

$$\frac{f(x) - f(0)}{x - 0} = \frac{x - 0}{x - 0} = \frac{x}{x} = 1 \text{ if } (x > 0)$$

$$\frac{f(x) - f(0)}{x - 0} = \frac{-x - 0}{x - 0} = \frac{-x}{x} = -1 \text{ if } (x < 0)$$

Limit $\lim_{h \rightarrow 0} \frac{f(x) - f(0)}{x - 0}$ does not exist.

Thus if does not have a derivatives at $z=0$, eventhough f is continuous at 0.

check whether

CR equation satisfied not

2nd part $f(z) = \bar{z}$

sol

$$z = x + iy$$

$$\bar{z} = x - iy$$

$$f(z) = \bar{z} = x - iy$$

$$u(x, y) + i v(x, y) = x - iy$$

$$u(x, y) = x$$

$$v(x, y) = -y$$

$$u(x, y) = x$$

$$v(x, y) = -y$$

$$\frac{\partial u}{\partial x} = 1$$

$$\frac{\partial v}{\partial x} = 0$$

$$\frac{\partial u}{\partial y} = 0$$

$$\frac{\partial v}{\partial y} = -1$$

$$\therefore \frac{\partial u}{\partial x} \neq \frac{\partial v}{\partial y}$$

$$\frac{\partial u}{\partial x} \neq \frac{\partial v}{\partial y}$$

$$\frac{\partial u}{\partial y} = 0 = -0 = -\frac{\partial v}{\partial x}$$

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

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

\therefore CR equation not satisfied.

\therefore The function is not differentiable.

Q. CR. satisfy are not $f(z) = z^3$

Sol.

$$f(z) = z^3$$

$$z = x + iy$$

$$a^3 + b^3 + 3a^2b + 3ab^2$$

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

$$z^3 = x^3 + (iy)^3 + 3x^2iy + 3x(iy)^2$$
$$= x^3 - [y^3 + i^3 3x^2y - 3xy^2]$$

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

$$f(z) = z^3$$

$$u(x,y) + iv(x,y) = (x^3 - 3xy^2) + i(3x^2y - y^3)$$

$$u(x,y) = x^3 - 3xy^2$$

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

$$\frac{\partial u}{\partial x} = 3x^2 - 3y^2$$

$$\frac{\partial v}{\partial x} = 6xy$$

$$\frac{\partial u}{\partial y} = -6xy$$

$$\frac{\partial v}{\partial y} = 3x^2 - 3y^2$$

$$\therefore \frac{\partial u}{\partial x} = \frac{\partial v}{\partial y}$$

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

$$\frac{\partial u}{\partial y} = -6xy = -\frac{\partial v}{\partial x}$$

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

∴ CR. Equation is satisfied

The function is differentiable

Q. CR satisfies are not $f(z) = \operatorname{Re} z$.

Sol

$f(z) = \operatorname{Re} z$

$f(z) = \operatorname{Re} z$

$z = x + iy$

$z = x + iy$

$\operatorname{Re} = x$

$u + iv = x$

$u = x$

$v = 0$

$\frac{\partial u}{\partial x} = 1$
 $u_x = 1$

$\frac{\partial v}{\partial x} = 0$ $v_x = 0$

$\frac{\partial u}{\partial y} = 0$
 $u_y = 0$

$\frac{\partial v}{\partial y} = 0$ $v_y = 0$

$u_x \neq v_y$

$u_y = -v_x$

CR does not nowhere diff

orientation

Theorem: 1. If $f(z)$ is a differentiable function The C.R equations can be put in the form $\frac{df}{dz} = 0$

Proof

$\frac{df}{dz} = \frac{df}{dx} \frac{dx}{dz} + \frac{df}{dy} \frac{dy}{dz}$

$\frac{df}{dz} = \frac{df}{dx} \frac{1}{2} + \frac{df}{dy} \left(\frac{-1}{2i}\right)$

$= \frac{1}{2} \left(\frac{df}{dx} - i \frac{df}{dy} \right)$

Thus $\frac{df}{dz} = 0 \iff \frac{df}{dx} = i \frac{df}{dy}$ which is

The complex form of the C.R equation (Refer Theorem 2.7)

This the C.R. equation

In the form $\frac{\partial f}{\partial \bar{z}} = 0$.

Prove:

Prove that $f(z) = \begin{cases} z \operatorname{Re} z & \text{if } z \neq 0 \\ 0 & \text{if } z = 0 \end{cases}$

is continuous at $z=0$ but not differentiable at $z=0$

Sol First we shall prove that $\lim_{z \rightarrow 0} f(z) = 0$

$$\text{Now, } |f(z) - 0| = \left| \frac{z \operatorname{Re} z}{|z|} \right| = |\operatorname{Re} z|$$

$$\text{Further } |\operatorname{Re} z| \leq |z|$$

\therefore For any given $\epsilon > 0$ if we choose $\delta = \epsilon$ we get

$$|z| = |z-0| < \delta \Rightarrow |f(z) - 0| < \epsilon$$

Hence f is continuous at $z=0$.

Now we prove that $f(z)$ is not differentiable at $z=0$

$$\frac{f(z) - f(0)}{z - 0} = \frac{z \operatorname{Re} z}{z|z|} = \frac{\operatorname{Re} z}{|z|}$$

$$= \frac{x}{\sqrt{x^2 + y^2}} \text{ where } z = x + iy$$

Along the path $y = mx$

$$\frac{f(z) - f(0)}{z - 0} = \frac{x}{\sqrt{x^2 + m^2 x^2}} = \frac{1}{\sqrt{1 + m^2}}$$

The value of the limit depends on m and hence on the path along which $z \rightarrow 0$

$\therefore \lim_{z \rightarrow 0} \frac{f(z) - f(0)}{z - 0}$ does not exist

$\therefore f(z)$ is not differentiable at $z=0$

Q. Prove that $f(z) = z \operatorname{Im} z$ is differentiable only at $z=0$ and find $f'(0)$

Sol

$$f(z) = z \operatorname{Im} z$$

$$= (x+iy)y$$

$$\therefore u(x,y) = xy, \text{ and } v(x,y) = y^2$$

~~u_x = y, v_x = 0~~

$$u_x = y, v_x = 0, u_y = x, v_y = 2y$$

Clearly the C.R. equations are satisfied only at $z=0$. Further all the first order partial derivatives are continuous hence $f(z)$ is differentiable at $z=0$

Q. Also $f'(0) = u_x(0,0) + i v_x(0,0) = 0$

Q. Show that $f(z) = \begin{cases} \frac{xy^2(x+iy)}{x^2+y^4} & \text{if } z \neq 0 \\ 0 & \text{if } z=0 \end{cases}$ is not differentiable at $z=0$.

Sol

$$\frac{f(z) - f(0)}{z - 0} = \frac{xy^2(x+iy)}{x^2+y^4} \cdot \left(\frac{1}{x+iy} \right)$$

$$= \frac{xy^2}{x^2+y^4}$$

Along the path $x = my^2$

$$\frac{f(z) - f(0)}{z - 0} = \frac{my^4}{m^2y^4 + y^4} = \frac{m}{m^2 + 1}$$

The value of the limit depends on m and hence depends on the path along

which $z \rightarrow 0$

$\therefore \lim_{z \rightarrow 0} \frac{f(z) - f(0)}{z - 0}$ does not exist

$\therefore f(z)$ is not differentiable at $z=0$

⊕

Prove That the function $f(z) = \begin{cases} \frac{x^3(1+i) - y^3}{x^2+y^2} \end{cases}$

if $z \neq 0$
if $z = 0$
 $f'(0)$ does not exist.

Sol $f(z) = \begin{cases} \frac{x^3(1+i) - y^3(1-i)}{x^2+y^2} & \text{if } z \neq 0 \\ & \text{if } z = 0 \end{cases}$

Here $u(x,y) = \frac{x^3 - y^3}{x^2+y^2}$ and $v(x,y) = \frac{x^3+y^3}{x^2+y^2}$

if $(x,y) \neq (0,0)$ and $u(0,0) = v(0,0) = 0$

Now $u_x(0,0) = \lim_{h \rightarrow 0} \frac{u(h,0) - u(0,0)}{h}$
 $= \lim_{h \rightarrow 0} \left(\frac{\frac{h^3 - 0}{h^2} - 0}{h} \right) = 1$

similarly $u_y(0,0) = -1$, $v_x(0,0) = 1$ and $v_y(0,0) = 1$ (verify) thus $v_x(0,0) = v_y(0,0) = 1$

and $u_y(0,0) = -v_x(0,0) = -1$ so that

C.R equation are satisfied at $z=0$

Now $\frac{f(z) - f(0)}{z - 0} = \frac{\frac{x^3 - y^3}{x^2+y^2} + i \frac{x^3 + y^3}{x^2+y^2}}{x + iy}$
 $= \frac{1 - m^3}{(1+m^2)(1+m)} + i \frac{1+m^3}{(1+m^2)(1+im)}$

Hence the value of the limit depends on the path along which $z \rightarrow 0$.

Thus $\lim_{z \rightarrow 0} \frac{f(z) - f(0)}{z - 0}$ does not exist

Hence f is not differentiable at 0.

5) Prove that $f(z) = \sin x \cosh y + i \cos x \sinh y$ is differentiable at every point.

Sol

$$f(z) = \sin x \cosh y + i \cos x \sinh y$$
$$\therefore u(x, y) = \sin x \cosh y \quad \text{---} \textcircled{1}$$

$$u = (x, y) = \sin x \cosh y$$

$$v = (x, y) = \cos x \sinh y$$

$$u_x = \cos x \cosh y \quad \text{and} \quad v_x = -\sin x \sinh y$$

$$u_y = \sin x \sinh y \quad \text{and} \quad v_y = \cos x \cosh y$$

$$\therefore u_x = v_y \quad \text{and} \quad u_y = -v_x \quad \text{for all } x, y$$

Hence C.R. equations are satisfied at every point further all the first order partial derivatives are continuous

Hence u $f(z)$ is differentiable at every points.

6

Find continuous a and b so that the function $f(z) = a(x^2 - y^2) + ibxy + c$ is differentiable at every point.

Sol

$$\text{Here } u(x, y) = a(x^2 - y^2) + c \quad \text{and}$$

$$v(x, y) = bxy$$

$$u_x = 2ax \quad v_x = by$$

$$u_y = -2ay \quad \text{and} \quad v_y = bx$$

clearly $u_x = v_y$ and $u_y = -v_x$ iff $a=b$
 \therefore C-R equations are satisfied at all points iff $a=b$.

\therefore The function $f(z)$ is differentiable for all values of a, b with $a=b$.

X

(7)

Show that $f(z) = \sqrt{r} (\cos \frac{\theta}{2} + i \sin \frac{\theta}{2})$ where $r > 0$ and $0 < \theta < 2\pi$ is differentiable and find $f'(z)$

Sol
 $f(z) = \sqrt{r} (\cos \frac{\theta}{2} + i \sin \frac{\theta}{2})$
 $u = \sqrt{r} \cos(\frac{\theta}{2})$ and $v = \sqrt{r} \sin(\frac{\theta}{2})$

$$\therefore \frac{\partial u}{\partial r} = \frac{1}{2\sqrt{r}} \cos(\frac{\theta}{2}) \text{ and } \frac{\partial v}{\partial r} = \frac{1}{2\sqrt{r}} \sin(\frac{\theta}{2})$$

$$\frac{\partial u}{\partial \theta} = -\frac{\sqrt{r}}{2} \sin(\frac{\theta}{2}) \text{ and } \frac{\partial v}{\partial \theta} = \frac{\sqrt{r}}{2} \cos(\frac{\theta}{2})$$

$$\text{Now, } \frac{1}{r} \frac{\partial v}{\partial \theta} = \frac{1}{r} \left(\frac{\sqrt{r}}{2} \cos(\frac{\theta}{2}) \right) = \frac{1}{2\sqrt{r}} \cos(\frac{\theta}{2})$$

$$= \frac{\partial u}{\partial r}$$

$$\text{Thus } \frac{\partial u}{\partial r} = \frac{1}{r} \frac{\partial v}{\partial \theta}$$

$$\text{Similarly } \frac{\partial v}{\partial r} = -\frac{1}{r} \frac{\partial u}{\partial \theta}$$

$$= \frac{1}{2\sqrt{r}} \sin(\frac{\theta}{2})$$

Hence the C-R equations (in polar form)

are satisfied. Further all the first order partial derivatives are continuous.

Hence $f'(z)$ exists

Also $f(z) = \frac{r}{z} \left(\frac{du}{dr} + i \frac{dv}{dr} \right)$ (Refer theorem 2.8)

$$= \frac{r}{z} \left(\frac{1}{2\sqrt{r}} \cos(\theta/2) + \frac{i}{2\sqrt{r}} \sin(\theta/2) \right)$$

$$= \frac{r}{2\sqrt{r}z} (\cos \theta/2 + i \sin \theta/2)$$

$$= \frac{1}{2z} (\sqrt{r} (\cos \theta/2 + i \sin \theta/2))$$

By using De Moivre's Theorem $[r(\cos \theta + i \sin \theta)]^{1/2}$

$$= \frac{1}{2z} (\sqrt{z}) = \frac{1}{2\sqrt{z}}$$

Hence $f'(z) = \frac{1}{2\sqrt{z}}$

H.W.

CR equations are not sufficient for differentiability at a point as shown in the following example.

① $f(z) = \begin{cases} \frac{xy}{x^2+y^2} & \text{if } z \neq 0 \\ \text{if } z = 0 \end{cases}$

Sol Given

$$u(x,y) + i v(x,y) = \begin{cases} \frac{xy}{x^2+y^2} & \text{if } z \neq 0 \\ \text{if } z = 0 \end{cases}$$

$$u(x,y) = \frac{xy}{x^2+y^2} \quad \left. \begin{array}{l} v_x = 0 \\ v_y = 0 \end{array} \right\} \begin{array}{l} u_x = 0 \\ u_y = 0 \end{array}$$

$$u_x(0,0) = \lim_{h \rightarrow 0} \left[\frac{u(h,0) - u(0,0)}{h} \right]$$

$$= \lim_{h \rightarrow 0} \left[\frac{0-0}{h} \right] = 0$$

$u_x = 0$

we can p.t. $u_y(0,0) = 0$

$$u_x = 0 \quad \begin{cases} v_x = 0 \\ v_y = 0 \end{cases}$$

CR equation is satisfied $u_x = v_y, u_y = -v_x$
at $z=0$ Now Along the path

$$y = mx$$

$$f(z) = \frac{xmx}{x^2 + m^2x^2} = \frac{m^2x}{m^2(1+m^2)} = \frac{m}{1+m^2}x \neq 0$$

Hence $z \rightarrow 0$ along the path $y = mx$

$f(z) \rightarrow \frac{m}{1+m^2}$ which is different

for different values of m . Hence $f(z)$ does not have a limit as $z \rightarrow 0$ so that

$f(z)$ is not continuous at $z=0$

Thus $f(z)$ is not differentiable at $z=0$

2. CR equation are not sufficient for differentiable at a point as shown in following examples. $f(z) = \sqrt{|xy|}$

Sol

$$f(z) = \sqrt{|xy|}$$

$$u(x,y) + i v(x,y) = \sqrt{|xy|}$$

$$u(x,y) = \sqrt{|xy|} \quad \begin{cases} v(x,y) = 0 \\ v_x = 0 \\ v_y = 0 \end{cases}$$

$$u_x(0,0) = \lim_{h \rightarrow 0} \left[\frac{u(h,0) - u(0,0)}{h} \right]$$

$$= \lim_{h \rightarrow 0} \left[\frac{0 - 0}{h} \right] = 0$$

$$u_x(0,0) = 0$$

$$v_x = 0$$

$$v_y = 0$$

$$u_y(0,0) = 0$$

CR equation satisfied $u_x = v_y$ $u_y = -v_x$

at $z=0$ Now Along the path $y = mx$

$$\frac{f(z) - f(0)}{z} = \frac{\sqrt{|xmx|} - 0}{x + imx} = \frac{x^2 \sqrt{m}}{x(1+im)}$$

$$= \frac{\sqrt{m}}{1+im}$$

Hence $z \rightarrow 0$ along the path $y = mx$

$f(z) = \frac{\sqrt{m}}{1+im}$ which is different for

different value of m , Hence $f(z)$

does not have a limit as $z \rightarrow 0$

So that $f(z)$ is not continuous at

$z=0$ Thus $f(z)$ is not differentiable at $z=0$

Show that $f(z) = \begin{cases} \frac{2y^2(x+iy)}{x^2+y^4} & \text{if } z \neq 0 \\ 0 & \text{if } z = 0 \end{cases}$

is not differentiable at $z=0$

Sol

$$\frac{f(z) - f(0)}{z} = \frac{2y^2(x+iy)}{x^2+y^4}$$

$$= \frac{2y^2(x+iy)}{x^2+y^4} \times \frac{1}{x+iy}$$

$$\frac{f(z) - f(0)}{z} = \frac{2y^2}{x^2+y^4}$$

Along the path $x = my^2$

$$\frac{f(z) - f(0)}{z} = \frac{2y^2 y^2}{m^2 y^4 y^4} = \frac{2y^4}{m^2 y^8} = \frac{2}{m^2 y^4} = \frac{2}{m^2 (1+m^4)}$$

Proof: $z = x + iy$

Since $u(x, y)$ and its first order partial derivatives are continuous at (x, y) we have by the mean value theorem for functions of two variables.

$$u(x+h_1, y+h_2) - u(x, y) = h_1 u_x(x, y) +$$

where ϵ_1 and $\epsilon_2 \rightarrow 0$ as h_1 and $h_2 \rightarrow 0$ similarly

$$v(x+h_1, y+h_2) - v(x, y) = h_1 v_x(x, y) + h_2 v_y(x, y)$$

where $\epsilon_3, \epsilon_4 \rightarrow 0$ as h_1 and $h_2 \rightarrow 0$

Let $h = h_1 + ih_2$

$$\text{Then } \frac{f(z+h) - f(z)}{h} = \frac{1}{h} [u(x+h_1, y+h_2) - u(x, y) + i(v(x+h_1, y+h_2) - v(x, y))]$$

$$= \frac{1}{h} [\{ h_1 u_x(x, y) + h_2 u_y(x, y) + h_1 \epsilon_1 + h_2 \epsilon_2 \} + i \{ h_1 v_x(x, y) + h_2 v_y(x, y) + h_1 \epsilon_3 + h_2 \epsilon_4 \}]$$

$$= \frac{1}{h} [h_1 \{ u_x(x, y) + i v_x(x, y) \} + h_2 \{ u_y(x, y) + i v_y(x, y) \} + h_1 (\epsilon_1 + i \epsilon_3) + h_2 (\epsilon_2 + i \epsilon_4)]$$

Using C-R equation:-

$$= \frac{1}{h} [h_1 \{ u_x(x, y) - i u_y(x, y) + h_1 (\epsilon_1 + i \epsilon_3) \} + h_2 \{ u_y(x, y) + i u_x(x, y) + h_2 (\epsilon_2 + i \epsilon_4) \}]$$

$$= u_x(x, y) - i u_y(x, y) + \frac{h_1}{h} (\epsilon_1 + i \epsilon_3) + \frac{h_2}{h} (\epsilon_2 + i \epsilon_4)$$

Now, $\left| \frac{h_1}{h} \right| \leq 1$, $\frac{h_1}{h} (\epsilon_2 + i\epsilon_3) \rightarrow 0$ as $h \rightarrow 0$

Similarly $\frac{h_2}{h} (\epsilon_2 + i\epsilon_4) \rightarrow 0$ as $h \rightarrow 0$

$$\lim_{h \rightarrow 0} \frac{f(z+h) - f(z)}{h} = u_x(x,y) - i u_y(x,y)$$

Hence f is differentiable.

Misc.
 V.I.M.
 V.I.M.
 V.I.M.

Theorem:

An analytic function is a region D with its derivative zero at every point of the domain is a constant.

Proof:

Let $f(z) = u(x,y) + iv(x,y)$ be analytic in D and

$$f'(z) = 0 \quad \forall z \in D$$

$$\text{Since } f'(z) = u_x + iv_x$$

$$f'(z) = v_y + iu_y$$

$$\text{where } u_x = u_y = v_x = v_y = 0$$

$u(x,y)$ and $v(x,y)$ are constant function and hence $f(z)$ is constant.

5 km
 V.C.V.
 V.C.V.

An analytic function in a region with constant modulus is constant.

Let $f(z) = u(x,y) + iv(x,y)$ be analytic in a domain D since $|f|$ is constant, we have $u^2 + v^2 = c$ where c is a constant differentiating partially with respect to x we get

$$u u_x + 2 v v_x = 0$$

(i.c) $u u_x + v v_x = 0 \rightarrow$ (1) D.P. u, v

by differentiating partially with respect to y we get

$$u u_y + v v_y = 0 \rightarrow$$
 (2)

using C.R equation in (1) and (2) we get

$$u u_x - v v_y = 0 \rightarrow$$
 (3)

$$u u_y + v v_x = 0 \rightarrow$$
 (4)

Eliminating $u y$ from (3) & (4) we get

$$u^2 u_x - u v v_y = 0$$

$$v^2 u_x + u v v_y = 0$$

$$(u^2 + v^2) u_x = 0$$

$$u^2 + v^2 = c \quad u_x = 0$$

by we can prove that $v_x = 0$

So that $f'(z) = u_x + i v_x = 0$

Hence f is constant.

Any analytic function $f(z) = u + i v$ with $\arg f(z)$ constant is itself a constant function.

Sol $\arg f(z) = \tan^{-1} \left(\frac{v}{u} \right) = c$ where c is a constant

$$\therefore \frac{v}{u} = k \text{ where } k \text{ is a constant}$$

$$\therefore v = k u$$

$$v_x = k u_x \text{ and } v_y = k u_y$$

eliminating k from the above equations

$$\text{we get } u_x v_y = v_x u_y$$

$$\therefore u_x v_y - u_y v_x = 0$$

$$u_x u_x + v_y v_y = 0 \quad (\text{C.P. equation})$$

$$u^2 x + u^2 y = 0$$

$$\therefore u_x = 0 \text{ and } v_y = 0$$

Hence u is constant

Similarly we can prove that v is constant

Constant $f(z) = u + iv$ is constant

(3)

If $f(z)$ and $\overline{f(z)}$ are analytic in a region D s.t. $f(z)$ is constant in that region.

Smart
+ V.T

Sol. Let $f(z) = u(x,y) + iv(x,y)$

$$\overline{f(z)} = u(x,y) - iv(x,y)$$

$\therefore \overline{f(z)}$ is analytic in D we have

$$u_x = v_y \quad u_y = -v_x$$

$\therefore \overline{f(z)}$ is analytic in D we have

$$u_x = -v_y \quad u_y = v_x$$

Adding we get $u_x = 0 \quad v_y = 0$

$$u_y = 0 = u_x$$

$$u_x = 0 \quad v_y = 0$$

$$u_x = 0 = v_x$$

$$v_y = 0 = u_x$$

$$u_x = 0 = v_x$$

$$f'(z) = u_x + iv_x = 0$$

$\therefore f(z)$ is constant in D

P.T. The function $f(z)$ and $\overline{f(z)}$ are simultaneously analytic.

Sol.

suppose $f(z) = u(x,y) + iv(x,y)$ is analytic in a region D .

Smart
+ V.T
 $f'(z) = u_x + iv_x = 0$

then the first order partial derivatives of u and v are continuous and satisfy the CR equations -

$$u_x = v_y \rightarrow \textcircled{1} \quad v_x = -u_y \rightarrow \textcircled{2}$$

(NB) $f(z) = u(x,y) + i v(x,y)$

$$f'(z) = u_x(x,y) + i v_x(x,y)$$

[where $u_x(x,y) = \frac{\partial u}{\partial x}$, $v_x(x,y) = -\frac{\partial v}{\partial y}$]

$\frac{\partial v}{\partial z} = \frac{\partial v}{\partial x} + i \frac{\partial v}{\partial y}$
Hence

$\frac{\partial v}{\partial z} = \frac{\partial v}{\partial x} + i \frac{\partial v}{\partial y} = \frac{\partial u}{\partial x} + i \frac{\partial v}{\partial y}$ (use ①)

$\frac{\partial v}{\partial z} = \frac{\partial v}{\partial x} + i \frac{\partial v}{\partial y} = \frac{\partial u}{\partial x} + i \frac{\partial v}{\partial y}$

The first order partial derivatives of u and v are continuous and satisfy the CR equations in D .

$\therefore f(z)$ is analytic in D .
 $\therefore f(z)$ is also analytic in D .

Test whether the following functions are analytic.

⑤
①
The

$z^3 + z$

sol $z^3 + z$

$f(z) = z^3 + z$

$u(x,y) + i v(x,y) = (x+iy)^3 + (x+iy)$

$u + i v = (x^3 - iy^3 + 3x^2iy - 3xy^2) + x + iy$

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

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

$u_x = 3x^2 - 3y^2 + 1$

$u_y = -3xy$

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

$v_x = 6xy$

$v_y = -3y^2 + 3x^2 + 1$

$u_x = v_y \quad u_y = -v_x$

\therefore the CR equations is satisfied. $z^3 + z$ is analytic.

If $\frac{\partial^2}{\partial x \partial y} = \frac{\partial^2}{\partial y \partial x}$ p.T $\frac{\partial^2}{\partial x^2} + \frac{\partial^2}{\partial y^2} = \frac{\partial^2}{\partial z^2}$

Sol

$$z = x + iy$$

$$\bar{z} = x - iy$$

$$z + \bar{z} = 2x$$

$$x = \frac{z + \bar{z}}{2}$$

$$z - \bar{z} = 2iy$$

$$y = \frac{z - \bar{z}}{2i}$$

$$x = \frac{z + \bar{z}}{2}$$

$$y = \frac{z - \bar{z}}{2i}$$

$$\frac{\partial x}{\partial z} = \frac{1}{2}$$

$$\frac{\partial y}{\partial z} = \frac{1}{2i}$$

$$\frac{\partial x}{\partial \bar{z}} = \frac{1}{2}$$

$$\frac{\partial y}{\partial \bar{z}} = -\frac{1}{2i}$$

$$\frac{\partial}{\partial z} = \frac{\partial}{\partial x} \frac{\partial x}{\partial z} + \frac{\partial}{\partial y} \frac{\partial y}{\partial z}$$

$$= \frac{\partial}{\partial x} \left(\frac{1}{2}\right) + \frac{\partial}{\partial y} \left(\frac{1}{2i}\right)$$

$$= \frac{1}{2} \frac{\partial}{\partial x} + \frac{\partial}{\partial y} \left(\frac{i}{2i^2}\right)$$

$$\frac{\partial}{\partial \bar{z}} = \frac{1}{2} \frac{\partial}{\partial x} + \frac{\partial}{\partial y} \left(\frac{-1}{2i}\right)$$

$$= \frac{\partial}{\partial x} \left(\frac{1}{2}\right) + \frac{\partial}{\partial y} \left(\frac{1}{2i}\right)$$

$$= \frac{\partial}{\partial x} \left(\frac{1}{2}\right) + \frac{\partial}{\partial y} \left(\frac{1}{2i}\right)$$

$z + \bar{z} = 2x$
 $x = \frac{z + \bar{z}}{2}$
 $z - \bar{z} = 2iy$
 $y = \frac{z - \bar{z}}{2i}$

$$= \frac{1}{2} \frac{\partial}{\partial x} + \frac{\partial}{\partial y} \left(\frac{i}{2} \right)$$

$$\frac{\partial}{\partial z} = \frac{1}{2} \frac{\partial}{\partial x} - \frac{1}{2} i \frac{\partial}{\partial y} \quad \text{--- (2)}$$

~~$$\frac{\partial^2}{\partial z \partial z} = \frac{\partial}{\partial z} \left(\frac{\partial}{\partial z} \right)$$~~

$$= \frac{1}{2} \left(\frac{\partial}{\partial x} - i \frac{\partial}{\partial y} \right) \left(\frac{\partial}{\partial x} + i \frac{\partial}{\partial y} \right)$$

~~$$\frac{\partial^2}{\partial z \partial z} = \frac{1}{4} \left(\frac{\partial^2}{\partial x^2} + \frac{\partial^2}{\partial y^2} \right)$$~~

$$\frac{\partial^2}{\partial z \partial z} = \frac{1}{4} \left(\frac{\partial^2}{\partial x^2} + \frac{\partial^2}{\partial y^2} \right)$$