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Topic:

Complex Analysis: Cauchy-Riemann Equation, Analytic Function, Cauchy-Riemann Equation in Polar Form, Poles & Zeros, Taylor Series, Singular Point and its types

COMPLEX ANALYSIS

Contour:

A contour is a Jordan curve consisting of continuous chain of a finite number of regular arcs. This contour is said to be closed if the starting point A of the arc coincides with the end of the point B of the last arc.

Cauchy-Riemann Equation

Let us consider two functions $u(x, y)$ and $v(x, y)$ of real variables (x, y) such that,

$f(z) = u(x, y) + iv(x, y)$ is a function of complex variable $z = x + iy$.

Here,

$$(i) \frac{\partial u}{\partial x} = \frac{\partial v}{\partial y} \quad (ii) -\frac{\partial u}{\partial y} = \frac{\partial v}{\partial x}$$

These equations are known as Cauchy-Riemann Equation.

Analytic Function:

A single valued function $f(z)$, differentiable at $z = z_0$, is said to be analytic at $z = z_0$ in the domain D. The point at which the function $f(z)$ is not differentiable is called a singular point of the function.

The necessary conditions for function $f(z) = u + iv$ to be analytic at all points in the domain D, are-

$$(i) \frac{\partial u}{\partial x} = \frac{\partial v}{\partial y} \quad (ii) -\frac{\partial u}{\partial y} = \frac{\partial v}{\partial x}$$

Cauchy-Riemann Equation in Polar Form

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

Zeros of Analytic function:



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The value of z for which the analytic function $f(z)$ becomes zero is said to be zero of $f(z)$.

As for example: Zeroes of z^2-3z+2 are $z = 1$ and 2

Zeroes of $\cos z$ are $\pm (2n - 1)\frac{\pi}{2}$, where $n = 1, 2, 3, \dots$

Cauchy's Integral Formula

If $f(z)$ is analytic within and on the closed curve C and a is a point within C , then

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

$$f'(a) = \frac{1}{2\pi i} \int_C \frac{f(z)}{(z-a)^2} dz$$

$$f''(a) = \frac{2!}{2\pi i} \int_C \frac{f(z)}{(z-a)^3} dz$$

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

Cauchy's Residue Theorem

If a function $f(z)$ is analytic within and on the closed curve C , except at a finite number of poles within C , then

$$\text{The integral } \int_C f(z) dz = 2\pi i \sum R$$

Where, $\sum R$ is the sum of the residues at poles within C , the integration being taken in positive.

Taylor Series

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

Problem-1:

Show that $e^x(\cos y + i \sin y)$ is an analytic function.

$$\text{Let, } e^x(\cos y + i \sin y) = u + iv$$

$$\text{Therefore, } u = e^x(\cos y) \text{ and } v = e^x(\sin y)$$

$$\frac{\partial u}{\partial x} = e^x(\cos y); \frac{\partial v}{\partial x} = e^x(\sin y)$$



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$$(ii) \frac{\partial u}{\partial y} = -e^x(\text{Siny}); \frac{\partial v}{\partial y} = e^x(\text{Cosy})$$

Therefore,

$$\frac{\partial u}{\partial x} = \frac{\partial v}{\partial y} \quad (ii) \quad \frac{\partial u}{\partial y} = -\frac{\partial v}{\partial x}$$

Thus, Cauchy-Riemann equation is satisfied and hence, $e^x(\text{Cosy} + i \text{Siny})$ is a analytic function.

Problem-2:

Evaluate the integral:

$$\int_C \frac{e^z(z^2 + 1)}{(z-1)^2} dz, \text{ where } C \text{ is the circle } |z| = 2$$

Answer: As C is given by $|z| = 2$, the point $z = 1$ lies within C, then according to the theorem

$$f'(a) = \frac{1}{2\pi i} \int \frac{f(z)}{(z-a)^2} dz$$

$$\int_C \frac{e^z(z^2+1)}{(z-1)^2} dz = \int_C \frac{f(z)}{(z-1)^2} dz = 2\pi i f'(1)$$

$$\text{Now, } f(z) = e^z(z^2 + 1)$$

$$\text{Therefore, } f'(z) = e^z(z^2 + 2z + 1) = 4e$$

$$\text{Therefore, } \int_C \frac{f(z)}{(z-1)^2} dz = 2\pi i 4e = 8\pi e i$$

Problem-3:

Evaluate the integral:

$$\int_C \frac{e^{-z}}{z+1} dz, \text{ where } C \text{ is the circle } |z| = \frac{1}{2}$$

Poles of the integrand are given by putting the denominator equal to zero.

$$\text{So, } z + 1 = 0$$

$$\text{Therefore, } z = -1$$



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The given circle $|z| = \frac{1}{2}$ with the centre at $z = 0$ and radius $\frac{1}{2}$

The point $z = -1$ lies outside the circle $|z| = \frac{1}{2}$

Therefore, the function $\frac{e^{-z}}{z+1}$ is analytic within and on C

By Cauchy's integral theorem $\int_C \frac{e^{-z}}{z+1} dz = 0$

Problem-4:

Use Cauchy's Integral formula to evaluate:

$$\int_C \frac{2z+1}{z^2+z} dz, \text{ where C is the circle } |z| = \frac{1}{2}$$

Hence, $z^2 + z = 0$

Therefore, $z(z+1) = 0$

So, $z = 0, -1$

So, $|z| = \frac{1}{2}$ is a circle with centre at origin and radius $= \frac{1}{2}$

Therefore, it encloses only one pole at $z = 0$

$$\text{Therefore, } \int_C \frac{2z+1}{z^2+z} dz = \int_C \frac{\frac{2z+1}{z+1}}{z} dz = 2\pi i \left[\frac{2z+1}{z+1} \right]_{z=0} = 2\pi i$$

Singular Point:

A point at which a function $f(z)$ is not analytic is known as a singular point or singularity of the function.

For example, the function $\frac{1}{z-2}$ has singular point at $z - 2 = 0$ or $z = 2$

Isolated Singular Point: If $z = a$ is a singularity of $f(z)$ and if there is no other singularity within a small circle surrounding the point $z = a$, then $z = a$ is said to be an isolated singularity of the function $f(z)$; otherwise it is called non-isolated.

The function $\frac{1}{(z-1)(z-3)}$ has two isolated singular points, namely $z = 1$ and $z = 3$

Because, $(z-1)(z-3) = 0$



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Therefore, $z = 1$ and $z = 3$

Non-isolated Singular Point: If $z = a$ is a singularity of $f(z)$ and if there is no other singularity within a small circle surrounding the point $z = a$, then $z = a$ is said to be an isolated singularity of the function $f(z)$; otherwise it is called non-isolated.

For example, $\frac{1}{\sin \frac{z}{2}}$ is not analytic at the points where, $\sin \frac{z}{2} = 0$ at the points $\frac{z}{2} = n\pi$

Therefore, $z = \frac{1}{n}$, where, $n=1,2,3,\dots\dots\dots$

Thus, $z = 1, \frac{1}{2}, \frac{1}{3}, \dots\dots\dots$

Pole of order m: Let a function $f(z)$ have an isolated singular point $z = a$, $f(z)$ can be expanded in a Laurent's series around $z = a$, giving

$$f(z) = a_0 + a_1(z - a) + a_2(z - a)^2 + \dots\dots\dots + \frac{b_1}{(z-a)} + \frac{b_2}{(z-a)^2} + \dots\dots\dots + \frac{b_m}{(z-a)^m}$$

Here, $z = a$ is said to be a pole of order m of function $f(z)$, when $m=1$, the pole is said to be simple pole. In this case,

$$f(z) = a_0 + a_1(z - a) + a_2(z - a)^2 + \dots\dots\dots + \frac{b_1}{(z-a)}$$

If the number of the terms of negative powers in expansion is infinite, then $z = a$ is called an essential singular point of $f(z)$.

Problem-5:

Find the pole of $f(z) = \sin\left(\frac{1}{z-a}\right)$

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

The given function $f(z)$ has infinite number of terms in the negative powers of $z - a$

So, $f(z)$ has essential singularity at $z = a$.

Problem-5:

Find the pole of $f(z) = \frac{\sin(z-a)}{(z-a)^4}$

$$\frac{\sin(z-a)}{(z-a)^4} = \frac{1}{(z-a)^4} \left[(z-a) - \frac{(z-a)^3}{3!} + \frac{(z-a)^5}{5!} - \frac{(z-a)^7}{7!} + \dots\dots\dots \right]$$



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$$= \frac{1}{(z-a)^3} \left[1 - \frac{(z-a)^2}{3!} + \frac{(z-a)^4}{5!} - \frac{(z-a)^6}{7!} + \dots \right]$$

Therefore, given function has a negative power 3 of $(z - a)$

So, $f(z)$ has a pole at $z = a$ of order 3.

Problem-6:

Discuss the singularity of $\frac{1}{1-e^z}$ at $z = 2\pi i$

We have $f(z) = \frac{1}{1-e^z}$

The poles are determined by putting the denominator equal to zero.

$$\text{i.e. } 1 - e^z = 0$$

$$\text{Therefore, } e^z = 1 = (\cos 2n\pi + i \sin 2n\pi) = e^{2n\pi i}$$

Therefore, $z = 2n\pi i$ (where, $n = 0, \pm 1, \pm 2, \dots$)

Clearly, $z = 2\pi i$ is a simple pole.

Frequently Asked Questions/Numerical:

For more problems in this section of Complex Analysis, students can solve the problems of Mathematical Physics: Author-H.K. Dass & Rama Verma, Published by S. Chand (2018 Ed.) and Principles of Mathematical Physics, Author- S. P. Kuila, Published by NCBA (2018 Ed.).

References:

- (i) *Principles of Mathematical Physics*, Author- S. P. Kuila, Published by NCBA (2018 Ed.).
- (ii) *Mathematical Physics*: Author-H.K. Dass & Rama Verma, Published by S. Chand (2018 Ed.).

Link to Audio visual Lectures (e-Lectures) given by Distinguish Professors of Foreign Universities:

- (i) Part I: Complex Variables, Lecture 1: The Complex Numbers Instructor: Herbert Gross View the complete course: <http://ocw.mit.edu/RES18-008F11>
- (ii) Cauchy Integral Formula: <https://www.youtube.com/watch?v=WJOf4PfoHow>
- (iii) <https://www.youtube.com/watch?v=K5DeHvUKzK4>



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