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Complex functions for Engineering Students

Sheet 6 (Homework)

Exercise 1:

- a) Let C be the unit circle |z| = 1 traversed once in the mathematically positive direction.
 - (i) Compute $\int_C \frac{1}{(e^z i)} dz.$
 - (ii) For a function analytic on \mathbb{C} , it is given that |f(z)| = 4 everywhere on the curve C and f(0) = 4i. What must f look like?
- b) Let C be a smooth closed piecewise C^1 curve without double points. When is the integral

$$I(C) := \int\limits_{C} \frac{z}{z^2 + 1} \, dz$$

defined?

What values can the integral take if it is defined?

Solution:

a) (i) $e^z=i \iff e^x e^{iy}=i \iff x=0$ and $y=2k\pi+\pi/2$. Since $|2k\pi+\pi/2| \ge \pi/2$, the integrand is analytic in $|z| \le 1 < \pi/2$. Therefore,

$$\int_{|z|=1} \frac{1}{(e^z - i)} \, dz = 0.$$

- (ii) According to the lecture (maximum principle), f is constant, so f(z) = 4i.
- b) The integral exists provided the curve does not pass through i or -i. The curve is simply closed (without double points), so the points i and -i are not encircled multiple times.

If the curve is positively oriented, the following four cases can occur:

(i) Neither of the points $\pm i$ is encircled by the curve. Then, by Cauchy's integral theorem,

$$I(C) = 0$$

(ii) The point -i is encircled by the curve, but not the point i. Then,

$$I(C) = \int_{C} \frac{\frac{z}{z-i}}{z+i} dz = 2\pi i \left[\frac{z}{z-i} \right]_{z=-i} = 2\pi i \frac{-i}{-2i} = \pi i$$

(iii) The point i is encircled by the curve, but not the point -i. Then,

$$I(C) = \int_{C} \frac{\frac{z}{z+i}}{z-i} dz = 2\pi i \left[\frac{z}{z+i} \right]_{z=i} = 2\pi i \frac{i}{2i} = \pi i$$

(iv) Both points are encircled. Using partial fraction decomposition,

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

$$I(C) = \frac{1}{2} \int_{C} \frac{1}{z+i} dz + \frac{1}{2} \int_{C} \frac{1}{z-i} dz = \frac{1}{2} 2\pi i + \frac{1}{2} 2\pi i = 2\pi i$$

For a negatively oriented curve, the corresponding values are $\ 0\,,\ -\pi i,\ -2\pi i\,.$

Exercise 2: Determine the Laurent series for the following functions at the point of expansion z_0 , which converges to f(-3/2) at the point z = -3/2..

a)
$$f(z) = z^3 \cos(\frac{1}{z}), \qquad z_0 = 0,$$

b)
$$f(z) = \frac{z^2 + 1}{z^2 + z - 2}$$
, $z_0 = 0$,

c)
$$f(z) = \frac{3}{z^2 + z - 2}$$
, $z_0 = 1$,

d)
$$f(z) = \frac{1}{(z-i)^3}$$
, $z_0 = 1 + i$.

Solution hints for Exercise 2:

a)

$$f(z) = z^{3} \cos\left(\frac{1}{z}\right)$$

$$= z^{3} \left(1 - \frac{1}{2z^{2}} + \frac{1}{4!z^{4}} - \frac{1}{6!z^{6}} + \cdots\right) = \left(z^{3} - \frac{z}{2} + \frac{1}{4!z} - \frac{1}{6!z^{3}} + \cdots\right)$$

The function is analytic in $\ 0<|z|<\infty$. The Laurent series is

$$f(z) = z^{3} - \frac{z}{2} + \frac{1}{4!z} - \frac{1}{6!z^{3}} + \cdots$$
$$= \sum_{k=0}^{\infty} \frac{(-1)^{k}}{(2k)!} z^{-2k+3} = \sum_{k=-\infty}^{1} \frac{(-1)^{k+1}}{(2-2k)!} z^{2k+1}$$

b)
$$f(z) = \frac{z^2 + 1}{z^2 + z - 2} = 1 + \frac{-z + 2 + 1}{(z + 2)(z - 1)} = 1 + \frac{1}{3} \left(\frac{2}{z - 1} - \frac{5}{z + 2} \right)$$

The function is analytic everywhere in \mathbb{C} except at the points z=1 and z=-2. Therefore, we consider the function on the ring $R_2: 1 < |z| < 2$.

First, we determine the expansions of the individual terms:

$$|z| > 1 : \frac{1}{z - 1} = \frac{1}{z} \cdot \frac{1}{1 - \frac{1}{z}} = \frac{1}{z} \sum_{k=0}^{\infty} z^{-k} = \sum_{k=-\infty}^{-1} z^k,$$

$$|z| < 2 : \frac{1}{z + 2} = \frac{1}{2} \cdot \frac{1}{1 - (\frac{-z}{2})} = \frac{1}{2} \sum_{k=0}^{\infty} \frac{(-z)^k}{2^k} = -\sum_{k=0}^{\infty} (-\frac{1}{2})^{k+1} z^k$$

Thus, we obtain the following expansion of the function f in the ring R_2 : 1 < |z| < 2:

$$f(z) = 1 + \frac{2}{3} \left(\sum_{k=-\infty}^{-1} z^k + \frac{5}{3} \sum_{k=0}^{\infty} (-\frac{1}{2})^{k+1} z^k \right) = \left(\sum_{k=-\infty}^{-1} \frac{2}{3} z^k + \frac{1}{6} + \sum_{k=1}^{\infty} \frac{5}{3} (-\frac{1}{2})^{k+1} z^k \right)$$

Alternative:

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

The function is analytic everywhere in \mathbb{C} except at the points z=1 and z=-2. Therefore, we consider the function on the ring $R_2: 1 < |z| < 2$.

First, we determine the expansions of the individual terms:

$$\begin{aligned} |z| > 1 &: \frac{1}{z - 1} = \frac{1}{z} \cdot \frac{1}{1 - \frac{1}{z}} = \frac{1}{z} \sum_{k=0}^{\infty} z^{-k} = \sum_{k=-\infty}^{-1} z^k, \\ |z| < 2 &: \frac{1}{z + 2} = \frac{1}{2} \cdot \frac{1}{1 - \left(-\frac{z}{2}\right)} = \frac{1}{2} \sum_{k=0}^{\infty} \frac{(-z)^k}{2^k} = -\sum_{k=0}^{\infty} \left(-\frac{1}{2}\right)^{k+1} z^k \end{aligned}$$

Thus, we obtain the following expansion of the function f in the ring R_2 : 1 < |z| < 2:

$$f(z) = \frac{z^2 + 1}{3} \left(\sum_{k = -\infty}^{-1} z^k + \sum_{k = 0}^{\infty} \left(-\frac{1}{2} \right)^{k+1} z^k \right)$$

Combining terms gives

$$f(z) = \frac{1}{3} \left(\sum_{k=-\infty}^{-1} z^{k+2} + \sum_{k=-\infty}^{-1} z^k + \sum_{k=0}^{\infty} \left(-\frac{1}{2} \right)^{k+1} z^{k+2} + \sum_{k=0}^{\infty} \left(-\frac{1}{2} \right)^{k+1} z^k \right)$$

$$= \frac{1}{3} \left(\sum_{k=-\infty}^{-1} 2z^k + z^0 + z^1 + \sum_{k=2}^{\infty} \left[\left(-\frac{1}{2} \right)^{k-1} z^k + \left(-\frac{1}{2} \right)^{k+1} z^k \right] - \frac{1}{2} z^0 + \frac{1}{4} z^1 \right)$$

$$= \frac{1}{3} \left(2 \sum_{k=-\infty}^{-1} z^k + \frac{1}{2} + \frac{5}{4} z + 5 \sum_{k=2}^{\infty} \left(-\frac{1}{2} \right)^{k+1} z^k \right).$$

c)
$$f(z) = \frac{3}{z^2 + z - 2} = \frac{1}{z - 1} - \frac{1}{z + 2}, \quad z_0 = 1$$

is analytic everywhere in $\mathbb C$ except at the points z=1 and z=-2. Therefore, we consider the function on the ring R: 0<|z-1|<3. Here,

$$\frac{1}{z+2} = \frac{1}{(z-1)+3} = \frac{1}{3} \cdot \frac{1}{1-\left(-\frac{z-1}{3}\right)} = \frac{1}{3} \sum_{k=0}^{\infty} \left(-\frac{z-1}{3}\right)^k.$$

Thus,

$$f(z) = \frac{1}{z-1} - \sum_{k=0}^{\infty} \frac{(-1)^k}{3^{k+1}} (z-1)^k.$$

d) The function $f(z)=\frac{1}{(z-i)^3}$ has an isolated singularity at $z_1=i$. There is a Laurent series in the punctured disk $0<|z-z_0|<1$ and one in the annulus $1<|z-z_0|$. First, we develop $g(z)=\frac{1}{z-i}$ in the outer annulus around $z_0=1+i$.

$$g(z) = \frac{1}{z - i} = \frac{1}{z - (1+i) + 1} = \frac{1}{z - (1+i)} \cdot \frac{1}{1 + \frac{1}{z - (1+i)}}$$

$$= \frac{1}{z - (1+i)} \sum_{k=0}^{\infty} \left(-\frac{1}{z - (1+i)} \right)^k = \sum_{k=0}^{\infty} (-1)^k (z - (1+i))^{-(k+1)}$$

$$= \sum_{k=-\infty}^{-1} (-1)^{k+1} (z - (1+i))^k$$

The desired series expansion is obtained by differentiating twice:

$$g'(z) = -\frac{1}{(z-i)^2} = \sum_{k=-\infty}^{-1} (-1)^{k+1} k (z - (1+i))^{k-1}$$

$$g''(z) = 2 \frac{1}{(z-i)^3} = \sum_{k=-\infty}^{-1} (-1)^{k+1} k (k-1) (z - (1+i))^{k-2} \quad \text{thus,}$$

$$\frac{1}{(z-i)^3} = \frac{1}{2} \sum_{k=-\infty}^{-1} (-1)^{k+1} k (k-1) (z - (1+i))^{k-2}$$

$$= \frac{1}{2} \sum_{k=-\infty}^{-3} (-1)^{k+1} (k+2) (k+1) (z - (1+i))^k$$

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