

COMPLEX FUNCTIONS § 3

Cauchy - Riemann equations.

Let $f'(z) = \lim_{\Delta z \rightarrow 0} \frac{f(z + \Delta z) - f(z)}{\Delta z}$ exists

$$\Delta z = \Delta x \Rightarrow \frac{\partial f}{\partial x}(z) = f'(z) = -i \frac{\partial f}{\partial y}(z) \quad \Delta z = i \Delta y$$

$$f'(z) \text{ exists} \Rightarrow \boxed{\frac{\partial f}{\partial x} = -i \frac{\partial f}{\partial y}}$$

$$\text{let } \partial = \frac{1}{2} \left(\frac{\partial}{\partial x} - i \frac{\partial}{\partial y} \right), \quad \bar{\partial} = \frac{1}{2} \left(\frac{\partial}{\partial x} + i \frac{\partial}{\partial y} \right)$$

$$C-R \Leftrightarrow \bar{\partial} f = 0$$

Proposition:

f is analytic then $\partial f = f'$

Proof:

$$\partial z = \frac{1}{2} (1 - ii) = 1$$

$$\partial(fg) = (\partial f)g + f(\partial g)$$

$$\Rightarrow \partial(z^2) = 2z, \quad \partial(z^n) = nz^{n-1}$$

$$f(z) = \sum_{n=0}^{\infty} a_n (z - z_0)^n$$

$$\Rightarrow \partial f(z) = \sum_{n=1}^{\infty} n a_n (z - z_0)^{n-1} = f'(z)$$

Another way: f is analytic $\Rightarrow \frac{\partial f}{\partial x} = f'(z) = -i \frac{\partial f}{\partial y}$

$$\Rightarrow f'(z) = \frac{1}{2} \left(\frac{\partial f}{\partial x} - i \frac{\partial f}{\partial x} \right) = \partial f$$

Remark: If $\frac{\partial f}{\partial x}$, $\frac{\partial f}{\partial y}$ are continuous (in open set Ω)

then $f'(z)$ exists $\forall z \in \Omega$

Defn:
 f is differentiable at $x_0 \in \mathbb{R}^n$ $f: \mathbb{R}^n \rightarrow \mathbb{R}^m$
if $f(x_0+h) = f(x_0) + Lh + \underbrace{o(|h|)}_{r(h)}$ where $\frac{|r(h)|}{|h|} \rightarrow 0$
as $h \rightarrow 0$.

$$L_{jk} = \frac{\partial f_j}{\partial x_k}$$

$$f'(z) = a+ib \quad (= \begin{pmatrix} a \\ b \end{pmatrix} \text{ in vector form})$$

$$\frac{\partial f}{\partial x} = a+ib \quad \begin{pmatrix} a \\ b \end{pmatrix}$$

$$\frac{\partial f}{\partial y} = i \frac{\partial f}{\partial x} = -b+ia \quad \begin{pmatrix} -b \\ a \end{pmatrix}$$

$$\Rightarrow L = \begin{pmatrix} a & -b \\ b & a \end{pmatrix}$$

Theorem: (Cauchy-Goursat)

Let R be a ^{closed} rectangle in \mathbb{C} and $R \subseteq \Omega$ open
and let $f'(z)$ exists $\forall z \in \Omega$

$$\text{Then } \int_{\partial R} f(z) dz = 0$$

Proof 1: Assume $f'(z)$ continuous

or $\frac{\partial f}{\partial x}$, $\frac{\partial f}{\partial y}$ continuous and satisfy C-R eqns.

Green's formula:

Stoke's Theorem:

$$\int_{\partial\Omega} \omega = \int_{\Omega} d\omega \quad (*)$$

Apply (*) for $\Omega = R$, $\omega = f(z) dz$

Observation

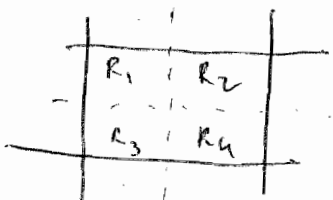
$$\begin{aligned} df &= f_x dx + f_y dy \\ &= \partial f + \bar{\partial} f \end{aligned}$$

$$\left[\begin{array}{cc} \frac{\partial f}{\partial z} & \frac{\partial}{\partial \bar{z}} \\ f \frac{\partial}{\partial z} & f \frac{\partial}{\partial \bar{z}} \\ \partial f = f_z dz = \frac{\partial f}{\partial z} dz & \\ \bar{\partial} f = f_{\bar{z}} d\bar{z} & \frac{\partial}{\partial z} \end{array} \right]$$

$$\int_{\partial R} f(z) dz = \int_R (df) \wedge dz$$

$$\begin{aligned} &= \int_R (f_z dz + f_{\bar{z}} d\bar{z}) \wedge dz = \int_R \frac{\partial f}{\partial z} dz \wedge dz \\ &\quad \text{0 by C-R} = 0. \end{aligned}$$

Proof 2: $\Psi(R) = \int_{\partial R} f(z) dz$



$$\Psi(R) = \sum_{k=1}^4 \Psi(R_k)$$

$$\exists k \text{ st } |\varphi(R_k)| \geq \frac{1}{4} |\varphi(R)|$$

Denote R_k as R^1 $|\varphi(R^1)| \geq \frac{1}{4} |\varphi(R)|$.

Similarly get R^2 st $|\varphi(R^2)| \geq \frac{1}{4^2} |\varphi(R)|$.

$$\vdots$$

R^m st $|\varphi(R^m)| \geq \frac{1}{4^m} |\varphi(R)|$.

$$\bigcap_{n \geq 0} R^n = \{z_0\} \in R.$$

$n \geq 0$.

$$\forall \varepsilon > 0, \exists \delta > 0 \text{ st } \forall z, |z - z_0| < \delta \Rightarrow |f(z) - f(z_0)| < \varepsilon$$

$$\Rightarrow |f(z) - f(z_0) - f'(z_0)(z - z_0)| < \varepsilon |z - z_0|.$$

Assume diam $R^n < \delta$.

$$\int_{\partial R^n} f(z) dz = \int_{\partial R^n} [f(z) - f(z_0) - f'(z_0)(z - z_0)] dz.$$

$$|\varphi(R^n)| \leq 4 \text{ diam}(R^n) \cdot \varepsilon \text{ diam}(R^n).$$

$$= 4\varepsilon (2^{-n} \text{diam } R)^2$$

$$\Rightarrow |\varphi(R)| \leq 4\varepsilon (\text{diam } R)^2 \quad \forall \varepsilon > 0$$

as $|\varphi(R^n)| \geq \frac{1}{4^n} |\varphi(R)|$.

$$\Rightarrow \varphi(R) = 0. \quad \square$$