THE CHINESE UNIVERSITY OF HONG KONG DEPARTMENT OF MATHEMATICS

MATH2230A Complex Variables with Applications 2017-2018 Suggested Solution to Assignment 12

§91) 2) Note that $z^2 + 1 = 0$ if and only if $z = \pm i$. By Cauchy's Residue Theorem, for R large enough and ρ small enough we have

$$\int_{C_R} f(z)dz + \int_{C_{\rho}} f(z)dz + \int_{\rho}^{R} f(z)dz + \int_{-R}^{-\rho} f(z)dz = 2\pi i \operatorname{Res}_{z=i} f(z)dz$$

Note that

$$\operatorname{Res}_{z=i} f(z) = \operatorname{Res}_{z=i} \frac{e^{-\log z/2}/(z+i)}{z-i} = \frac{e^{-\log i/2}}{2i} = \frac{e^{-i\pi/4}}{2i} = \frac{-\sqrt{2} - \sqrt{2}i}{4}$$

On C_R , since

$$|f(z)| \le \frac{e^{-\ln R/2}}{R^2 - 1} = \frac{R^{-1/2}}{R^2 - 1},$$

we have

$$\left| \int_{C_R} f(z) dz \right| \le \frac{R^{-1/2}}{R^2 - 1} \times \pi R = \frac{R^{1/2}}{R^2 - 1} \to 0$$

as $R \to \infty$.

On the other hand, on C_{ρ} , similarly we have

$$\left| \int_{C_{\rho}} f(z) dz \right| \le \frac{\rho^{-1/2}}{1 - \rho^2} \times \pi \rho = \frac{\rho^{1/2}}{1 - \rho^2} \to 0$$

as $\rho \to 0$.

Furthermore, we have

$$\int_{-R}^{-\rho} f(z)dz = \int_{-R}^{-\rho} \frac{e^{\frac{-1}{2}(\ln|x| + i\pi)}}{x^2 + 1} dx = -i \int_{-R}^{-\rho} \frac{e^{\frac{-1}{2}(\ln|x|)}}{x^2 + 1} dx = -i \int_{\rho}^{R} \frac{e^{\frac{-1}{2}(\ln|x|)}}{x^2 + 1} dx$$

As a result, by taking $R \to \infty$ and $\rho \to 0$, we get

$$(1-i)\int_0^\infty \frac{e^{\frac{-1}{2}(\ln|x|)}}{x^2+1}dx = \frac{1-i}{\sqrt{2}}\pi$$

Hence

$$\int_0^\infty \frac{1}{\sqrt{x}(x^2+1)} dx = \frac{\pi}{\sqrt{2}}$$

Remark: To find the upper bound for the function, usually we need to use the triangle inequality. For example, if $f(z) = \frac{1}{z+1}$, then for R large enough and ρ small enough we have

$$\left|\frac{1}{z+1}\right| \le \frac{1}{R-1} \text{ and } \left|\frac{1}{z+1}\right| \le \frac{1}{1-\rho}$$

You should be reminded that the upper bound should be non-negative. That leads to the different between these two inequalities.

§91) 4) Note that (z + a)(z + b) = 0 if and only if z = -a or -b. By Cauchy's Residue Theorem, for $\rho < b < a < R$ we have

$$\int_{C_R} f(z)dz + \int_{C_\rho} f(z)dz + \int_{\rho}^R \frac{e^{\frac{1}{3}(\ln x)}}{(x+a)(x+b)}dx - \int_{\rho}^R \frac{e^{\frac{1}{3}(\ln x+2\pi i)}}{(x+a)(x+b)}dx$$
$$= 2\pi i \left(\operatorname{Res}_{z=-a} f(z) + \operatorname{Res}_{z=-b} f(z)\right)$$

Note that

$$\operatorname{Res}_{z=-a} f(z) = \operatorname{Res}_{z=-a} \frac{e^{\log z/3}/(z+b)}{z+a} = \frac{e^{\log(-a)/3}}{-a+b} = \frac{e^{\frac{1}{3}(\ln a+i\pi)}}{b-a} = \frac{a^{\frac{1}{3}}}{b-a} \cdot e^{\frac{i\pi}{3}}$$
$$\operatorname{Res}_{z=-b} f(z) = \operatorname{Res}_{z=-b} \frac{e^{\log z/3}/(z+a)}{z+b} = \frac{e^{\log(-b)/3}}{-b+a} = \frac{e^{\frac{1}{3}(\ln b+i\pi)}}{a-b} = \frac{b^{\frac{1}{3}}}{a-b} \cdot e^{\frac{i\pi}{3}}$$

On C_R , since

$$|f(z)| \le \frac{e^{\ln R/3}}{(R-a)(R-b)} = \frac{R^{-1/3}}{(R-a)(R-b)}$$

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we have

$$\left| \int_{C_R} f(z) dz \right| \le \frac{R^{-1/3}}{(R-a)(R-b)} \times \pi R = \frac{R^{2/3}}{(R-a)(R-b)} \to 0$$

as $R \to \infty$.

On the other hand, on C_{ρ} , similarly we have

$$\left| \int_{C_{\rho}} f(z) dz \right| \le \frac{\rho^{-1/3}}{(a-\rho)(b-\rho)} \times \pi\rho = \frac{\rho^{2/3}}{(a-\rho)(b-\rho)} \to 0$$

as $\rho \to 0$.

Furthermore, we have

$$\int_{\rho}^{R} \frac{e^{\frac{1}{3}(\ln x + 2\pi i)}}{(x+a)(x+b)} dx = e^{\frac{2\pi i}{3}} \int_{\rho}^{R} \frac{e^{\frac{1}{3}(\ln x)}}{(x+a)(x+b)} dx$$

As a result, by taking $R \to \infty$ and $\rho \to 0$, we get

$$(1 - e^{\frac{2\pi i}{3}}) \int_{\rho}^{R} \frac{e^{\frac{1}{3}(\ln x)}}{(x+a)(x+b)} dx = 2\pi i \left(\frac{b^{\frac{1}{3}} - a^{\frac{1}{3}}}{a-b}\right) e^{\frac{i\pi}{3}}$$

Hence

$$\int_0^\infty \frac{1}{\sqrt{x}(x^2+1)} dx = \frac{2\pi}{\sqrt{3}} \cdot \frac{a^{\frac{1}{3}} - b^{\frac{1}{3}}}{a-b}$$

$$\S92$$
) 1) Note that

$$\int_{0}^{2\pi} \frac{d\theta}{5+4\sin\theta} = \int_{|z|=1} \frac{1}{5+4\left(\frac{z+z^{-1}}{2i}\right)} \frac{dz}{iz} = \int_{|z|=1} \frac{1}{2z^{2}+5iz-2} dz$$

Moreover, $2z^2 + 5iz - 2 = 0$ if and only if z = -2i or $z = -\frac{i}{2}$.

Therefore, by Cauchy's Residue Theorem, we have

$$\int_0^{2\pi} \frac{d\theta}{5+4\sin\theta} = 2\pi i \operatorname{Res}_{z=-\frac{i}{2}} \frac{1}{2z^2+5iz-2} = 2\pi i \frac{1}{2(-\frac{i}{2}+2i)} = \frac{2\pi}{3}$$

§94) 1) a) Since $f(z) = z^2$ has 2 zeros and 0 poles (counted with multiplicities) inside the contour |z| = 1, we have

$$\Delta_C \arg f(z) = 2\pi(2-0) = 4\pi$$

b) Since $f(z) = 1/z^2$ has 0 zeros and 2 poles (counted with multiplicities) inside the contour |z| = 1, we have

$$\Delta_C \arg f(z) = 2\pi(0-2) = -4\pi$$

c) Since $f(z) = (2z - 1)^7/z^3$ has 7 zeros and 3 poles (counted with multiplicities) inside the contour |z| = 1, we have

$$\Delta_C \arg f(z) = 2\pi(7-3) = 8\pi$$

§94) 6) a) Let $f(z) = -5z^4$ and $g(z) = z^6 + z^3 - 2z$. Note that on |z| = 1, we have

$$|g(z)| \le |z|^6 + |z|^3 + 2|z| = 4 < 5 = |f(z)|$$

As a result, by Rouche's Theorem, the number of zeros of f(z) + g(z) and f(z) are the same. Since $f(z) = -5z^4$ has 4 zeros inside the contour |z| = 1, the number of zeros of $f(z) + g(z) = z^6 - 5z^4 + z^3 - 2z$ inside the contour |z| = 1 is 4.

b) Let f(z) = 9 and $g(z) = 2z^4 - 2z^3 + 2z^2 - 2z$. Note that on |z| = 1, we have

$$|g(z)| \le 2|z|^4 + 2|z|^3 + 2|z|^2 + 2|z| = 8 < 9 = |f(z)|$$

As a result, by Rouche's Theorem, the number of zeros of f(z) + g(z) and f(z) are the same. Since f(z) = 9 has 0 zeros inside the contour |z| = 1, the number of zeros of $f(z) + g(z) = z^6 - 5z^4 + z^3 - 2z$ inside the contour |z| = 1 is 0.

c) Let $f(z) = -4z^3$ and $g(z) = z^7 + z - 1$. Note that on |z| = 1, we have

$$|g(z)| \le |z|^7 + |z| + 1 = 3 < 4 = |f(z)|$$

As a result, by Rouche's Theorem, the number of zeros of f(z) + g(z) and f(z) are the same. Since $f(z) = -4z^3$ has 3 zeros inside the contour |z| = 1, the number of zeros of $f(z) + g(z) = z^7 - 4z^3 + z - 1$ inside the contour |z| = 1 is 3.