

THE CHINESE UNIVERSITY OF HONG KONG
DEPARTMENT OF MATHEMATICS

MMAT5220 Complex Analysis and its Applications 2016-2017
Suggested Solution to Assignment 2

1

$$\begin{aligned}
 \left| \sum_{i=1}^n a_i b_i \right|^2 &= \left(\sum_{i=1}^n a_i b_i \right) \left(\sum_{i=1}^n \overline{a_i b_i} \right) \\
 &= \sum_{i=1}^n |a_i b_i|^2 + \sum_{i,j=1, i \neq j}^n a_i b_i \overline{a_j b_j} \\
 &= \sum_{i=1}^n |a_i b_i|^2 + \sum_{1 \leq i < j \leq n} a_i b_i \overline{a_j b_j} + \sum_{1 \leq i < j \leq n} a_j b_j \overline{a_i b_i} \\
 &= \sum_{i=1}^n |a_i b_i|^2 + \sum_{i \neq j} |a_i b_j|^2 - \sum_{i \neq j} |a_i b_j|^2 + \sum_{1 \leq i < j \leq n} a_i b_i \overline{a_j b_j} + \sum_{1 \leq i < j \leq n} a_j b_j \overline{a_i b_i} \\
 &= \left(\sum_{i=1}^n |a_i|^2 \right) \left(\sum_{i=1}^n |b_i|^2 \right) - \left(\sum_{i \neq j} |a_i b_j|^2 - \sum_{1 \leq i < j \leq n} a_i b_i \overline{a_j b_j} - \sum_{1 \leq i < j \leq n} a_j b_j \overline{a_i b_i} \right) \quad (1)
 \end{aligned}$$

On the other hand, note that

$$\begin{aligned}
 \sum_{1 \leq i < j \leq n} |a_i \overline{b_j} - a_j \overline{b_i}|^2 &= \sum_{1 \leq i < j \leq n} (a_i \overline{b_j} - a_j \overline{b_i})(\overline{a_i b_j} - \overline{a_j b_i}) \\
 &= \sum_{1 \leq i < j \leq n} (|a_i b_j|^2 + |a_j b_i|^2 - a_i \overline{a_j} b_i \overline{b_j} - a_j \overline{a_i} b_j \overline{b_i}) \\
 &= \sum_{i \neq j} |a_i b_j|^2 - \sum_{1 \leq i < j \leq n} a_i \overline{a_j} b_i \overline{b_j} - \sum_{1 \leq i < j \leq n} a_j \overline{a_i} b_j \overline{b_i} \quad (2)
 \end{aligned}$$

Combining (1) and (2), we have the Lagrange's identity:

$$\left| \sum_{i=1}^n a_i b_i \right|^2 = \left(\sum_{i=1}^n |a_i|^2 \right) \left(\sum_{i=1}^n |b_i|^2 \right) - \sum_{1 \leq i < j \leq n} |a_i \overline{b_j} - a_j \overline{b_i}|^2$$

2

$$\begin{aligned}
 \int_{|z|=r} y dz &= \int_0^{2\pi} r \sin \theta (i r e^{i\theta}) d\theta \\
 &= r^2 i \int_0^{2\pi} (\sin \theta \cos \theta + i \sin^2 \theta) d\theta \\
 &= r^2 i \int_0^{2\pi} \frac{\sin 2\theta}{2} d\theta - r^2 \int_0^{2\pi} \frac{1 - \cos 2\theta}{2} d\theta \\
 &= -r^2 \pi
 \end{aligned}$$

3

$$\begin{aligned}
\int_{|z|=1} z^m \overline{z^n} dz &= \int_0^{2\pi} e^{im\theta} e^{-in\theta} (ie^{i\theta}) d\theta \\
&= i \int_0^{2\pi} e^{i(m-n+1)\theta} d\theta \\
&= \begin{cases} i \int_0^{2\pi} d\theta & \text{when } (m-n+1) = 0 \\ i \left[\frac{e^{i(m-n+1)\theta}}{i(m-n+1)} \right]_0^{2\pi} & \text{when } (m-n+1) \neq 0 \end{cases} \\
&= \begin{cases} 2\pi i & \text{when } (m-n+1) = 0 \\ 0 & \text{when } (m-n+1) \neq 0 \end{cases}
\end{aligned}$$

4 By triangle inequality, for $|z| = R$, we have

$$\begin{aligned}
|3z - 1| &\leq |3z| + 1 = 3R + 1 \text{ and} \\
|z^4 + 4z^2 + 3| &= |z^2 + 1||z^2 + 3| \geq (|z|^2 - 1)(|z|^2 + 3) = (R^2 - 1)(R^2 + 3)
\end{aligned}$$

The above inequalities imply

$$\left| \int_{|z|=R} \frac{3z - 1}{z^4 + 4z^2 + 3} dz \right| \leq \text{length of the contour} \times \frac{3R + 1}{(R^2 - 1)(R^2 + 3)} = \frac{2\pi R(3R + 1)}{(R^2 - 1)(R^2 + 3)}$$

5 Along the vertical line segment from R to $R + 4\pi i$ with $R > 0$, we have $|e^z| = e^R$. Furthermore, by triangle inequality,

$$|1 + e^{3z}| \geq |e^{3z}| - 1 = e^{3R} - 1$$

As a result,

$$\left| \int_{|z|=R} \frac{2e^z}{1 + e^{3z}} dz \right| \leq \text{length of the contour} \times \frac{2e^R}{e^{3R} - 1} = \frac{8\pi e^R}{e^{3R} - 1}$$

6 (a) No. It is because if antiderivative exists, the contour integral of $f(z)$ along any closed contour must be zero. However, by direct calculation,

$$\int_{|z|=1} f(z) dz = \int_{|z|=1} \frac{1}{z} dz = \int_0^{2\pi} \frac{ie^{i\theta}}{e^{i\theta}} d\theta = \int_0^{2\pi} i d\theta = 2\pi i \neq 0$$

(b) Yes. The antiderivative of $g(z) = \frac{1}{z^2}$ is given by $G(z) = \frac{-1}{z}$ on $\mathbb{C} \setminus 0$.

7 Write $f(z) = f(x, y) = u(x, y) + iv(x, y)$. Since $f(z)$ is an analytic function on its domain, u and v are real differentiable and the Cauchy Riemann equations are satisfied.

$$u_x = v_y \quad \text{and} \quad u_y = -v_x \tag{3}$$

By definition, we have $g(z) = \overline{g(\bar{z})} = u(x, -y) - iv(x, -y)$. Write $g(z) = p(x, y) + iq(x, y)$. From this one can check that

$$p_x = u_x(x, -y), p_y = -u_y(x, -y), q_x = -v_x(x, -y), q_y = v_y(x, -y)$$

By (3), we have $p_x = q_y$ and $p_y = q_x$. Since p and q are real differentiable and the Cauchy Riemann equations are satisfied, g is analytic.