Homework. Due: Nov. 24 2015

November 19, 2015

Page: 237 - 238, Q 1 - 4 Q1 Find the residue at z = 0 of the function

a
$$\frac{1}{z+z^2}$$
;
b $z \cos\left(\frac{1}{z}\right)$;
c $\frac{z-\sin z}{z}$;
d $\frac{\cot z}{z^4}$;
e $\frac{\sinh z}{z^4(1-z^2)}$.

Ans. a. 1, b. -1/2; c. 0; d. -1/45; e. 7/6.

Q2 Use Cauchy's residue theorem (Sec.76) to evaluate the integral of each of these functions around the circle |z| = 3 in the positive sense:

a
$$\frac{\exp(-z)}{z^2};$$

b
$$\frac{\exp(-z)}{(z-1)^2};$$

c
$$z^2 \exp\left(\frac{1}{z}\right);$$

d
$$\frac{z+1}{z^2-2z}$$

Ans. a. $-2\pi i$; b. $-2\pi i/e$; c. $\pi i/3$; d. $2\pi i$.

Q3 In the example in Sec. 76, two residues were used to evaluate the integral

$$\int_C \frac{4z-5}{z(z-1)} \, dz$$

where C is the positively oriented circle |z| = 2. Evaluate this integral once again by using the theorem in Sec. 77 and finding only one residue.

Q4 Use the theorem in Sec. 77, involving a single residue, to evaluate the integral of each of these functions around the circle |z| = 2 in the positive sense:

a
$$\frac{z^5}{1-z^3};$$

b
$$\frac{1}{1+z^2};$$

c
$$\frac{1}{z}.$$

Ans. a. $-2\pi i$; b. 0; c. $2\pi i$.

Q1 In each case, write the principal part of the function at its isolated singular point and determine whether that point is a removable singular point, an essential singular point, or a pole:

a
$$z \exp\left(\frac{1}{z}\right);$$

b $\frac{z^2}{1+z};$
c $\frac{\sin z}{z};$
d $\frac{\cos z}{z};$
e $\frac{1}{(2-z)^3}.$

Q2 Show that the singular point of each of the following functions is a pole. Determine the order m of that pole and the corresponding residue B.

a
$$\frac{1 - \cosh z}{z^3};$$

b
$$\frac{1 - \exp(2z)}{z^4};$$

c
$$\frac{\exp(2z)}{(z-1)^2}.$$

Ans. a. $m = 1, B = -1/2; b. m = 3, B = -4/3; c. m = 2, B = 2e^2.$

Q3 Suppose that a function f is analytic at z_0 , and write $g(z) = f(z)/(z - z_0)$. Show that

a if $f(z_0) \neq 0$, then z_0 is a simple pole of g, with residue $f(z_0)$;

b if $f(z_0) = 0$, then z_0 is a removable singular point of g.

suggestion: As pointed out in Sec. 62, there is a Taylor series for f(z) about z_0 since f is analytic there. Start each part of this exercise by writing out a few terms of that series.

Page: 264 - 265, Q 2, 4, 9 Use residues to derive the integration formulas in Q2 and Q4

 $\mathbf{Q2}$

$$\int_0^\infty \frac{dx}{(x^2+1)^2} = \frac{\pi}{4}.$$

$$\int_0^\infty \frac{x^2 \, dx}{x^6 + 1} = \frac{\pi}{6}.$$

Q9 Use a residue and the contour which is the boundary of the sector $0 \le r \le R$, $0 \le \theta \le 2\pi/3$ and counter-clockwise oriented, where R > 1, to establish the integration formula

$$\int_0^\infty \frac{dx}{x^3 + 1} = \frac{2\pi}{3\sqrt{3}}.$$

Page: 273, Q 3, 5, 8, 12

Use residues to derive the integration formulas in Q3 and Q5. ${\bf Q3}$

$$\int_0^\infty \frac{\cos ax}{(x^2 + b^2)^2} \, dx = \frac{\pi}{4b^3} (1 + ab)e^{-ab} \ (a > 0, b > 0).$$

 $\mathbf{Q5}$

$$\int_{-\infty}^{\infty} \frac{x^3 \sin ax}{x^4 + 4} \, dx = \pi e^{-a} \cos a \quad (a > 0).$$

Use residues to find the Cauchy principal values of the improper integrals in Q8.

 $\mathbf{Q8}$

$$\int_{-\infty}^{\infty} \frac{\sin x \, dx}{x^2 + 4x + 5}$$

Ans. $-\frac{\pi}{2}\sin 2$.

Q12Follow the steps below to evaluate the *Fresnel integrals*, which are important in diffraction theory:

$$\int_0^\infty \cos(x^2) \, dx = \int_0^\infty \sin(x^2) \, dx = \frac{1}{2} \sqrt{\frac{\pi}{2}}.$$

a By integrating the function $\exp(iz^2)$ around the positively oriented boundary of the sector $0 \le r \le R$, $0 \le \theta \le \pi/4$ and appealing to the Cauchy-Goursat theorem, show that

$$\int_0^R \cos(x^2) \, dx = \frac{1}{\sqrt{2}} \int_0^R e^{-r^2} \, dr - Re \int_{C_R} e^{iz^2} \, dz$$

and

$$\int_0^R \sin(x^2) \, dx = \frac{1}{\sqrt{2}} \int_0^R e^{-r^2} \, dr - Im \int_{C_R} e^{iz^2} \, dz,$$

where C_R is the arc $z = Re^{i\theta}$ $(0 \le \theta \le \pi/4)$.

b Show that the value of the integral along the arc C_R in part a tends to zero as R tends to infinity by obtaining the inequality

$$\left| \int_{C_R} e^{iz^2} \, dz \right| \le \frac{R}{2} \int_0^{\pi/2} e^{-R^2 \sin \phi} \, d\phi$$

and then referring to the form (2), Sec. 88, of Jordan's inequality.

 $\mathbf{Q4}$

c Use the results in part a and b, together with the known integration formula

$$\int_0^\infty e^{-x^2} \, dx = \frac{\sqrt{\pi}}{2},$$

to complete the exercise.