

It is a *convention* that for real positive $z = x$ the expression z^c means $e^{c \ln x}$ where $\ln x$ is the elementary real natural logarithm (that is, the principal value $\text{Ln } z$ ($z = x > 0$) in the sense of our definition). Also, if $z = e$, the base of the natural logarithm, $z^c = e^c$ is *conventionally* regarded as the unique value obtained from (1) in Sec. 13.5.

From (7) we see that for any complex number a ,

$$(8) \quad a^z = e^{z \ln a}.$$

We have now introduced the complex functions needed in practical work, some of them (e^z , $\cos z$, $\sin z$, $\cosh z$, $\sinh z$) entire (Sec. 13.5), some of them ($\tan z$, $\cot z$, $\tanh z$, $\coth z$) analytic except at certain points, and one of them ($\ln z$) splitting up into infinitely many functions, each analytic except at 0 and on the negative real axis.

For the **inverse trigonometric** and **hyperbolic functions** see the problem set.

PROBLEM SET 13.7

1-4 VERIFICATIONS IN THE TEXT

- Verify the computations in Example 1.
- Verify (5) for $z_1 = -i$ and $z_2 = -1$.
- Prove analyticity of $\text{Ln } z$ by means of the Cauchy-Riemann equations in polar form (Sec. 13.4).
- Prove (4a) and (4b).

COMPLEX NATURAL LOGARITHM $\ln z$

5-11 Principal Value $\text{Ln } z$. Find $\text{Ln } z$ when z equals

- -7
- $8 - 8i$
- $0.6 - 0.8i$
- $-ei^2$
- $8 + 8i$
- $1 \pm i$
- $-15 \pm 0.1i$

12-16 All Values of $\ln z$. Find all values and graph some of them in the complex plane.

- $\ln e$
- $\ln(-5)$
- $\ln(4 - 3i)$
- Show that the set of values of $\ln(i^2)$ differs from the set of values of $2 \ln i$.
- $\ln 1$
- $\ln(e^i)$

18-21 Equations. Solve for z .

- $\ln z = \pi i/2$
- $\ln z = e + \pi i$
- $\ln z = 4 - 3i$
- $\ln z = 0.4 + 0.2i$

22-28 General Powers. Find the principal value. Show details.

- $(2i)^{2i}$
- $(1 - i)^{1+i}$
- $(-3)^{3-i}$
- $(-3)^{3-i}$

$$26. (i)^{i/2}$$

$$28. (3 + 4i)^{1/3}$$

29. How can you find the answer to Prob. 24 from the answer to Prob. 23?

30. **TEAM PROJECT. Inverse Trigonometric and Hyperbolic Functions.** By definition, the **inverse sine** $w = \arcsin z$ is the relation such that $\sin w = z$. The **inverse cosine** $w = \arccos z$ is the relation such that $\cos w = z$. The **inverse tangent**, **inverse cotangent**, **inverse hyperbolic sine**, etc., are defined and denoted in a similar fashion. (Note that all these relations are *multivalued*.) Using $\sin w = (e^{iw} - e^{-iw})/(2i)$ and similar representations of $\cos w$, etc., show that

$$(a) \arccos z = -i \ln(z + \sqrt{z^2 - 1})$$

$$(b) \arcsin z = -i \ln(iz + \sqrt{1 - z^2})$$

$$(c) \text{arccosh } z = \ln(z + \sqrt{z^2 - 1})$$

$$(d) \text{arcsinh } z = \ln(z + \sqrt{z^2 + 1})$$

$$(e) \arctan z = \frac{i}{2} \ln \frac{i+z}{i-z}$$

$$(f) \text{arctanh } z = \frac{1}{2} \ln \frac{1+z}{1-z}$$

(g) Show that $w = \arcsin z$ is infinitely many-valued, and if w_1 is one of these values, the others are of the form $w_1 \pm 2n\pi$ and $\pi - w_1 \pm 2n\pi$, $n = 0, 1, \dots$. (The *principal value* of $w = u + iv = \arcsin z$ is defined to be the value for which $-\pi/2 \leq u \leq \pi/2$ if $v \geq 0$ and $-\pi/2 < u < \pi/2$ if $v < 0$.)

$$27. (-1)^{2-i}$$

CHAPTER 13 REVIEW QUESTIONS AND PROBLEMS

- Divide $4 + 7i$ by $-1 + 2i$. Check the result by multiplication.
- What happens to a quotient if you take the complex conjugates of the two numbers? If you take the absolute values of the numbers?
- Write the two numbers in Prob. 1 in polar form. Find the principal values of their arguments.
- State the definition of the derivative from memory. Explain the big difference from that in calculus.
- What is an analytic function of a complex variable?
- Can a function be differentiable at a point without being analytic there? If yes, give an example.
- State the Cauchy-Riemann equations. Why are they of basic importance?
- Discuss how e^z , $\cos z$, $\sin z$, $\cosh z$, $\sinh z$ are related.
- $\ln z$ is more complicated than $\ln x$. Explain. Give examples.
- How are general powers defined? Give an example. Convert it to the form $x + iy$.
- 11-16 Complex Numbers.** Find, in the form $x + iy$, showing details,
 - $(4 + 5i)^2$
 - $(1 - i)^{10}$
 - $1/(3 - 4i)$
 - \sqrt{i}
- $(1 - i)/(1 + i)$
- 17-20 Polar Form.** Represent in polar form, with the principal argument.
 - $2 - 2i$
 - $-5i$
 - $\sqrt[4]{625}$
 - $\sqrt[4]{-1}$
- 21-24 Roots.** Find and graph all values of:
 - $12 + i$, $12 - i$
 - $0.6 + 0.8i$
 - $\sqrt{-32i}$
 - $\sqrt[3]{1}$
- 25-30 Analytic Functions.** Find $f(z) = u(x, y) + iv(x, y)$ with u or v as given. Check by the Cauchy-Riemann equations for analyticity.
 - $u = -xy$
 - $v = y/(x^2 + y^2)$
 - $v = -e^{-3x} \sin 3y$
 - $u = \cos 3x \cosh 3y$
 - $u = \exp(-(x^2 - y^2)/2) \cos xy$
 - $v = \cos 2x \sinh 2y$
- 31-35 Special Function Values.** Find the value of:
 - $\cos(5 - 2i)$
 - $\text{Ln}(0.6 + 0.8i)$
 - $\tan(1 + i)$
 - $\sinh(1 + \pi i)$, $\sin(1 + \pi i)$
 - $\sinh(\pi - \pi i)$

SUMMARY OF CHAPTER 13

Complex Numbers and Functions. Complex Differentiation

For arithmetic operations with **complex numbers**

$$(1) \quad z = x + iy = re^{i\theta} = r(\cos \theta + i \sin \theta),$$

$r = |z| = \sqrt{x^2 + y^2}$, $\theta = \arctan(y/x)$, and for their representation in the complex plane, see Secs. 13.1 and 13.2.

A complex function $f(z) = u(x, y) + iv(x, y)$ is **analytic** in a domain D if it has a **derivative** (Sec. 13.3)

$$(2) \quad f'(z) = \lim_{\Delta z \rightarrow 0} \frac{f(z + \Delta z) - f(z)}{\Delta z}$$

everywhere in D . Also, $f(z)$ is **analytic at a point** $z = z_0$ if it has a derivative in a neighborhood of z_0 (not merely at z_0 itself).

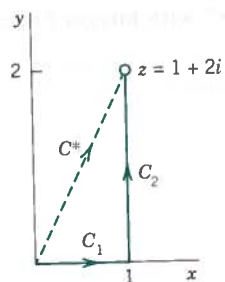


Fig. 343. Paths in Example 7

(b) We now have

$$\begin{aligned} C_1: z(t) &= t, & \dot{z}(t) &= 1, & f(z(t)) &= x(t) = t & (0 \leq t \leq 1) \\ C_2: z(t) &= 1 + it, & \dot{z}(t) &= i, & f(z(t)) &= x(t) = 1 & (0 \leq t \leq 2). \end{aligned}$$

Using (6) we calculate

$$\int_C \operatorname{Re} z \, dz = \int_{C_1} \operatorname{Re} z \, dz + \int_{C_2} \operatorname{Re} z \, dz = \int_0^1 t \, dt + \int_0^2 1 \cdot i \, dt = \frac{1}{2} + 2i.$$

Note that this result differs from the result in (a).

Bounds for Integrals. ML-Inequality

There will be a frequent need for estimating the absolute value of complex line integrals. The basic formula is

$$(13) \quad \left| \int_C f(z) \, dz \right| \leq ML \quad (\text{ML-inequality});$$

L is the length of C and M a constant such that $|f(z)| \leq M$ everywhere on C .

PROOF Taking the absolute value in (2) and applying the generalized inequality (6*) in Sec. 13.2, we obtain

$$|S_n| = \left| \sum_{m=1}^n f(\zeta_m) \Delta z_m \right| \leq \sum_{m=1}^n |f(\zeta_m)| |\Delta z_m| \leq M \sum_{m=1}^n |\Delta z_m|.$$

Now $|\Delta z_m|$ is the length of the chord whose endpoints are z_{m-1} and z_m (see Fig. 340). Hence the sum on the right represents the length L^* of the broken line of chords whose endpoints are $z_0, z_1, \dots, z_n (= Z)$. If n approaches infinity in such a way that the greatest $|\Delta t_m|$ and thus $|\Delta z_m|$ approach zero, then L^* approaches the length L of the curve C , by the definition of the length of a curve. From this the inequality (13) follows. ■

We cannot see from (13) how close to the bound ML the actual absolute value of the integral is, but this will be no handicap in applying (13). For the time being we explain the practical use of (13) by a simple example.

EXAMPLE 8 Estimation of an Integral

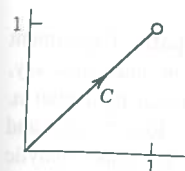


Fig. 344. Path in Example 8

Find an upper bound for the absolute value of the integral

$$\int_C z^2 \, dz,$$

C the straight-line segment from 0 to $1 + i$, Fig. 344.

Solution. $L = \sqrt{2}$ and $|f(z)| = |z^2| \leq 2$ on C gives by (13)

$$\left| \int_C z^2 \, dz \right| \leq 2\sqrt{2} = 2.8284.$$

The absolute value of the integral is $|\frac{2}{3} - \frac{2}{3}i| = \frac{2}{3}\sqrt{2} = 0.9428$ (see Example 1). ■

Summary on Integration. Line integrals of $f(z)$ can always be evaluated by (10), using a representation (1) of the path of integration. If $f(z)$ is analytic, indefinite integration by (9) as in calculus will be simpler (proof in the next section).

PROBLEM SET 14.1

1-10 FIND THE PATH and sketch it.

- $z(t) = (1 + \frac{1}{4}i)t$, $(1 \leq t \leq 6)$
- $z(t) = 3 + i + (1 - i)t$, $(0 \leq t \leq 3)$
- $z(t) = t + 4t^2i$, $(0 \leq t \leq 1)$
- $z(t) = t + (1 - t)^2i$, $(-1 \leq t \leq 1)$
- $z(t) = 2 - 2i + \sqrt{5}e^{-it}$, $(0 \leq t \leq 2\pi)$
- $z(t) = 1 + i + e^{-\pi it}$, $(0 \leq t \leq 2)$
- $z(t) = 1 + 2e^{\pi it/4}$, $(0 \leq t \leq 2)$
- $z(t) = 5e^{-it}$, $(0 \leq t \leq \pi/2)$
- $z(t) = t + i(1 - t)^3$, $(-2 \leq t \leq 2)$
- $z(t) = 2 \cos t + i \sin t$, $(0 \leq t \leq 2\pi)$

11-20 FIND A PARAMETRIC REPRESENTATION

- and sketch the path.
- Segment from $(-1, 2)$ to $(1, 4)$
- From $(0, 0)$ to $(2, 1)$ along the axes
- Upper half of $|z - 4 + i| = 4$ from $(5, -1)$ to $(-3, -1)$
- Unit circle, clockwise
- $4x^2 - y^2 = 4$, the branch through $(0, 2)$
- Ellipse $4x^2 + 9y^2 = 36$, counterclockwise
- $|z + a - ib| = r$, clockwise
- $y = 1/x$ from $(1, 1)$ to $(5, \frac{1}{5})$
- Parabola $y = 1 - \frac{1}{2}x^2$, $(-2 \leq x \leq 2)$
- $4(x - 2)^2 + 5(y + 1)^2 = 20$

21-30 INTEGRATION

Integrate by the first method or state why it does not apply and use the second method. Show the details.

- $\int_C \operatorname{Re} z \, dz$, C the shortest path from $1 + i$ to $5 + 5i$

- $\int_C \operatorname{Re} z \, dz$, C the parabola $y = 1 + \frac{1}{2}(x - 1)^2$ from $1 + i$ to $3 + 3i$

- $\int_C e^z \, dz$, C the shortest path from $\pi/2i$ to πi

- $\int_C \cos 2z \, dz$, C the semicircle $|z| = \pi$, $x \geq 0$ from $-\pi i$ to πi

- $\int_C z \exp(z^2) \, dz$, C from 1 along the axes to i

- $\int_C (z + z^{-1}) \, dz$, C the unit circle, counterclockwise

- $\int_C \sec^2 z \, dz$, any path from $\pi/4$ to $\pi i/4$

- $\int_C \left(\frac{5}{z - 2i} - \frac{6}{(z - 2i)^2} \right) dz$, C the circle $|z - 2i| = 4$, clockwise

- $\int_C \operatorname{Im} z^2 \, dz$ counterclockwise around the triangle with vertices $0, 1, i$

- $\int_C \operatorname{Re} z^2 \, dz$ clockwise around the boundary of the square with vertices $0, i, 1 + i, 1$

31. CAS PROJECT. Integration. Write programs for the two integration methods. Apply them to problems of your choice. Could you make them into a joint program that also decides which of the two methods to use in a given case?

Also, if $G'(z) = f(z)$, then $F'(z) - G'(z) \equiv 0$ in D ; hence $F(z) - G(z)$ is constant in D (see Team Project 30 in Problem Set 13.4). That is, two indefinite integrals of $f(z)$ can differ only by a constant. The latter drops out in (9) of Sec. 14.1, so that we can use any indefinite integral of $f(z)$. This proves Theorem 3. ■

Cauchy's Integral Theorem for Multiply Connected Domains

Cauchy's theorem applies to multiply connected domains. We first explain this for a **doubly connected domain** D with outer boundary curve C_1 and inner C_2 (Fig. 353). If a function $f(z)$ is analytic in any domain D^* that contains D and its boundary curves, we claim that

$$(6) \quad \oint_{C_1} f(z) dz = \oint_{C_2} f(z) dz \quad (\text{Fig. 353})$$

both integrals being taken counterclockwise (or both clockwise, and regardless of whether or not the full interior of C_2 belongs to D^*).

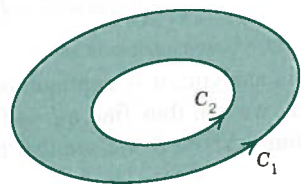


Fig. 353. Paths in (5)

PROOF By two cuts \tilde{C}_1 and \tilde{C}_2 (Fig. 354) we cut D into two simply connected domains D_1 and D_2 in which and on whose boundaries $f(z)$ is analytic. By Cauchy's integral theorem the integral over the entire boundary of D_1 (taken in the sense of the arrows in Fig. 354) is zero, and so is the integral over the boundary of D_2 , and thus their sum. In this sum the integrals over the cuts \tilde{C}_1 and \tilde{C}_2 cancel because we integrate over them in both directions—this is the key—and we are left with the integrals over C_1 (counterclockwise) and C_2 (clockwise; see Fig. 354); hence by reversing the integration over C_2 (to counterclockwise) we have

$$\oint_{C_1} f dz - \oint_{C_2} f dz = 0$$

and (6) follows. ■

For domains of higher connectivity the idea remains the same. Thus, for a **triplely connected domain** we use three cuts $\tilde{C}_1, \tilde{C}_2, \tilde{C}_3$ (Fig. 355). Adding integrals as before, the integrals over the cuts cancel and the sum of the integrals over C_1 (counterclockwise) and C_2, C_3 (clockwise) is zero. Hence the integral over C_1 equals the sum of the integrals over C_2 and C_3 , all three now taken counterclockwise. Similarly for quadruply connected domains, and so on.

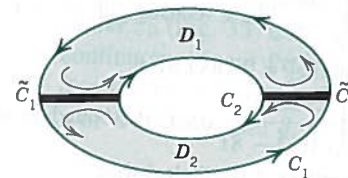


Fig. 354. Doubly connected domain

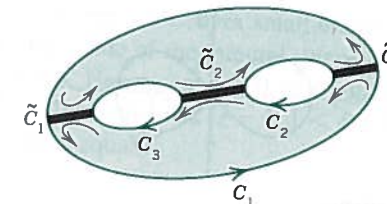


Fig. 355. Triply connected domain

PROBLEM SET 14.2

1-8 COMMENTS ON TEXT AND EXAMPLES

- Cauchy's Integral Theorem.** Verify Theorem 1 for the integral of z^2 over the boundary of the square with vertices $\pm 1 \pm i$. *Hint.* Use deformation.
- For what contours C will it follow from Theorem 1 that

$$(a) \quad \int_C \frac{dz}{z-1} = 0, \quad (b) \quad \int_C \frac{\exp(1/z^2)}{z^2+4} dz = 0$$

- Deformation principle.** Can we conclude from Example 4 that the integral is also zero over the contour in Prob. 1?
- If the integral of a function over the unit circle equals 2 and over the circle of radius 3 equals 6, can the function be analytic everywhere in the annulus $1 < |z| < 3$?
- Connectedness.** What is the connectedness of the domain in which $(\cos z^2)/(z^4 + 1)$ is analytic?
- Path independence.** Verify Theorem 2 for the integral of e^z from 0 to $1 + i$ (a) over the shortest path and (b) over the x -axis to 1 and then straight up to $1 + i$.
- Deformation.** Can we conclude in Example 2 that the integral of $1/(z^2 + 4)$ over (a) $|z - 2| = 2$ and (b) $|z - 2| = 3$ is zero?

8. TEAM EXPERIMENT. Cauchy's Integral Theorem.

(a) **Main Aspects.** Each of the problems in Examples 1-5 explains a basic fact in connection with Cauchy's theorem. Find five examples of your own, more complicated ones if possible, each illustrating one of those facts.

(b) **Partial fractions.** Write $f(z)$ in terms of partial fractions and integrate it counterclockwise over the unit circle, where

$$(i) \quad f(z) = \frac{2z + 3i}{z^2 + \frac{1}{4}} \quad (ii) \quad f(z) = \frac{z + 1}{z^2 + 2z}$$

(c) **Deformation of path.** Review (c) and (d) of Team Project 34, Sec. 14.1, in the light of the principle of deformation of path. Then consider another family of paths

with common endpoints, say, $z(t) = t + ia(t - t^2)$, $0 \leq t \leq 1$, a a real constant, and experiment with the integration of analytic and nonanalytic functions of your choice over these paths (e.g., z , $\text{Im } z$, z^2 , $\text{Re } z^2$, $\text{Im } z^2$, etc.).

9-19 CAUCHY'S THEOREM APPLICABLE?

Integrate $f(z)$ counterclockwise around the unit circle. Indicate whether Cauchy's integral theorem applies. Show the details.

- | | |
|----------------------------|--------------------------------|
| 9. $f(z) = \exp(z^2)$ | 10. $f(z) = \tan \frac{1}{4}z$ |
| 11. $f(z) = 1/(4z - 1)$ | 12. $f(z) = \bar{z}^3$ |
| 13. $f(z) = 1/(z^4 - 1.2)$ | 14. $f(z) = 1/\bar{z}$ |
| 15. $f(z) = \text{Re } z$ | 16. $f(z) = 1/(\pi z - 1)$ |
| 17. $f(z) = 1/ z ^2$ | 18. $f(z) = 1/(5z - 1)$ |
| 19. $f(z) = z^3 \cot z$ | |

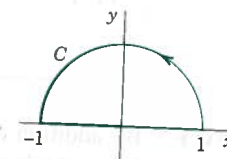
20-30 FURTHER CONTOUR INTEGRALS

Evaluate the integral. Does Cauchy's theorem apply? Show details.

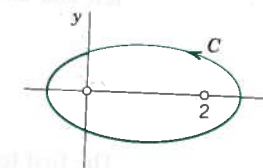
20. $\oint_C \text{Ln}(1 - z) dz$, C the boundary of the parallelogram with vertices $\pm i, \pm(1 + i)$.

21. $\oint_C \frac{dz}{z - 2i}$, C the circle $|z| = \pi$ counterclockwise.

22. $\oint_C \text{Re } z dz$, C :



23. $\oint_C \frac{2z - 1}{z^2 - z} dz$, C :



Use partial fractions.

24. $\oint_C \frac{dz}{z^2 - 1}$, C :

Use partial fractions.

25. $\oint_C \frac{e^z}{z} dz$, C consists of $|z| = 2$ counterclockwise and $|z| = 1$ clockwise.

26. $\oint_C \coth \frac{1}{2}z dz$, C the circle $|z - \frac{1}{2}\pi i| = 1$ clockwise.

27. $\oint_C \frac{\cos z}{z} dz$, C consists of $|z| = 1$ counterclockwise and $|z| = 3$ clockwise.

28. $\oint_C \frac{\tan \frac{1}{2}z}{16z^4 - 81} dz$, C the boundary of the square with vertices $\pm 1, \pm i$ clockwise.

29. $\oint_C \frac{\sin z}{z + 4iz} dz$, $C: |z - 4 - 2i| = 6.5$.

30. $\oint_C \frac{2z^3 + z^2 + 4}{z^4 + 4z^2} dz$, $C: |z - 2| = 4$ clockwise. Use partial fractions.

14.3 Cauchy's Integral Formula

Cauchy's integral theorem leads to Cauchy's integral formula. This formula is useful for evaluating integrals as shown in this section. It has other important roles, such as in proving the surprising fact that analytic functions have derivatives of all orders, as shown in the next section, and in showing that all analytic functions have a Taylor series representation (to be seen in Sec. 15.4).

Cauchy's Integral Formula

Let $f(z)$ be analytic in a simply connected domain D . Then for any point z_0 in D and any simple closed path C in D that encloses z_0 (Fig. 356),

$$(1) \quad \oint_C \frac{f(z)}{z - z_0} dz = 2\pi i f(z_0) \quad \text{(Cauchy's integral formula)}$$

the integration being taken counterclockwise. Alternatively (for representing $f(z_0)$ by a contour integral, divide (1) by $2\pi i$),

$$(1^*) \quad f(z_0) = \frac{1}{2\pi i} \oint_C \frac{f(z)}{z - z_0} dz \quad \text{(Cauchy's integral formula)}$$

PROOF By addition and subtraction, $f(z) = f(z_0) + [f(z) - f(z_0)]$. Inserting this into (1) on the left and taking the constant factor $f(z_0)$ out from under the integral sign, we have

$$(2) \quad \oint_C \frac{f(z)}{z - z_0} dz = f(z_0) \oint_C \frac{dz}{z - z_0} + \oint_C \frac{f(z) - f(z_0)}{z - z_0} dz.$$

The first term on the right equals $f(z_0) \cdot 2\pi i$, which follows from Example 6 in Sec. 14.2 with $m = -1$. If we can show that the second integral on the right is zero, then it would prove the theorem. Indeed, we can. The integrand of the second integral is analytic, except

at z_0 . Hence, by (6) in Sec. 14.2, we can replace C by a small circle K of radius ρ and center z_0 (Fig. 357), without altering the value of the integral. Since $f(z)$ is analytic, it is continuous (Team Project 24, Sec. 13.3). Hence, an $\epsilon > 0$ being given, we can find a $\delta > 0$ such that $|f(z) - f(z_0)| < \epsilon$ for all z in the disk $|z - z_0| < \delta$. Choosing the radius ρ of K smaller than δ , we thus have the inequality

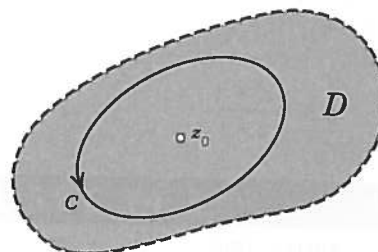


Fig. 356. Cauchy's integral formula

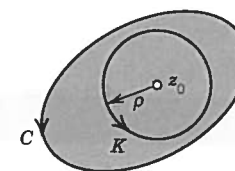


Fig. 357. Proof of Cauchy's integral formula

$$\left| \frac{f(z) - f(z_0)}{z - z_0} \right| < \frac{\epsilon}{\rho}$$

at each point of K . The length of K is $2\pi\rho$. Hence, by the ML -inequality in Sec. 14.1,

$$\left| \oint_K \frac{f(z) - f(z_0)}{z - z_0} dz \right| < \frac{\epsilon}{\rho} 2\pi\rho = 2\pi\epsilon.$$

Since $\epsilon (> 0)$ can be chosen arbitrarily small, it follows that the last integral in (2) must have the value zero, and the theorem is proved. ■

EXAMPLE 1 Cauchy's Integral Formula

$$\oint_C \frac{e^z}{z - 2} dz = 2\pi i e^2 \Big|_{z=2} = 2\pi i e^2 = 46.4268i$$

for any contour enclosing $z_0 = 2$ (since e^z is entire), and zero for any contour for which $z_0 = 2$ lies outside (by Cauchy's integral theorem). ■

EXAMPLE 2 Cauchy's Integral Formula

$$\begin{aligned} \oint_C \frac{z^3 - 6}{2z - i} dz &= \oint_C \frac{\frac{1}{2}z^3 - 3}{z - \frac{1}{2}i} dz \\ &= 2\pi i \left[\frac{1}{2}z^3 - 3 \right]_{z=i/2} \\ &= \frac{\pi}{8} - 6\pi i \quad (z_0 = \frac{1}{2}i \text{ inside } C). \quad \blacksquare \end{aligned}$$

EXAMPLE 3 Integration Around Different Contours

Integrate

$$g(z) = \frac{z^2 + 1}{z^2 - 1} = \frac{z^2 + 1}{(z + 1)(z - 1)}$$

counterclockwise around each of the four circles in Fig. 358.

EXAMPLE 5 Principle of Inverse Mapping. Mapping $w = \text{Ln } z$

Principle. The mapping by the inverse $z = f^{-1}(w)$ of $w = f(z)$ is obtained by interchanging the roles of the z -plane and the w -plane in the mapping by $w = f(z)$.

Now the principal value $w = f(z) = \text{Ln } z$ of the natural logarithm has the inverse $z = f^{-1}(w) = e^w$. From Example 4 (with the notations z and w interchanged!) we know that $f^{-1}(w) = e^w$ maps the fundamental region of the exponential function onto the z -plane without $z = 0$ (because $e^w \neq 0$ for every w). Hence $w = f(z) = \text{Ln } z$ maps the z -plane without the origin and cut along the negative real axis (where $\theta = \text{Im Ln } z$ jumps by 2π) conformally onto the horizontal strip $-\pi < v \leq \pi$ of the w -plane, where $w = u + iv$.

Since the mapping $w = \text{Ln } z + 2\pi i$ differs from $w = \text{Ln } z$ by the translation $2\pi i$ (vertically upward), this function maps the z -plane (cut as before and 0 omitted) onto the strip $\pi < v \leq 3\pi$. Similarly for each of the infinitely many mappings $w = \text{Ln } z \pm 2n\pi i$ ($n = 0, 1, 2, \dots$). The corresponding horizontal strips of width 2π (images of the z -plane under these mappings) together cover the whole w -plane without overlapping. ■

Magnification Ratio. By the definition of the derivative we have

$$(4) \quad \lim_{z \rightarrow z_0} \left| \frac{f(z) - f(z_0)}{z - z_0} \right| = |f'(z_0)|.$$

Therefore, the mapping $w = f(z)$ magnifies (or shortens) the lengths of short lines by approximately the factor $|f'(z_0)|$. The image of a small figure *conforms* to the original figure in the sense that it has approximately the same shape. However, since $f'(z)$ varies from point to point, a *large* figure may have an image whose shape is quite different from that of the original figure.

More on the Condition $f'(z) \neq 0$. From (4) in Sec. 13.4 and the Cauchy–Riemann equations we obtain

$$(5') \quad |f'(z)|^2 = \left| \frac{\partial u}{\partial x} + i \frac{\partial v}{\partial x} \right|^2 = \left(\frac{\partial u}{\partial x} \right)^2 + \left(\frac{\partial v}{\partial x} \right)^2 = \frac{\partial u}{\partial x} \frac{\partial v}{\partial y} - \frac{\partial u}{\partial y} \frac{\partial v}{\partial x}$$

that is,

$$(5) \quad |f'(z)|^2 = \begin{vmatrix} \frac{\partial u}{\partial x} & \frac{\partial u}{\partial y} \\ \frac{\partial v}{\partial x} & \frac{\partial v}{\partial y} \end{vmatrix} = \frac{\partial(u, v)}{\partial(x, y)}.$$

This determinant is the so-called **Jacobian** (Sec. 10.3) of the transformation $w = f(z)$ written in real form $u = u(x, y)$, $v = v(x, y)$. Hence $f'(z_0) \neq 0$ implies that the Jacobian is not 0 at z_0 . This condition is sufficient that the mapping $w = f(z)$ in a sufficiently small neighborhood of z_0 is one-to-one or injective (different points have different images). See Ref. [GenRef4] in App. 1.

PROBLEM SET 17.1

- On Fig. 378. One “rectangle” and its image are colored. Identify the images for the other “rectangles.”
- Mapping $w = z^3$. Draw an analog of Fig. 378 for $w = z^3$.
- Conformality. Why do the images of the straight lines $x = \text{const}$ and $y = \text{const}$ under a mapping by an analytic function intersect at right angles? Same question for the curves $|z| = \text{const}$ and $\arg z = \text{const}$. Are there exceptional points?
- Experiment on $w = \bar{z}$. Find out whether $w = \bar{z}$ preserves angles in size as well as in sense. Try to prove your result.

5–8 MAPPING OF CURVES

Find and sketch or graph the images of the given curves under the given mapping.

- $x = 1, 2, 3, 4, \quad y = 1, 2, 3, 4, \quad w = z^2$
- Rotation.** Curves as in Prob. 5, $w = iz$
- Reflection in the unit circle.** $|z| = \frac{1}{3}, \frac{1}{2}, 1, 2, 3, \quad \text{Arg } z = 0, \pm\pi/4, \pm\pi/2, \pm 3\pi/2$
- Translation.** Curves as in Prob. 5, $w = z + 2 + i$
- CAS EXPERIMENT. Orthogonal Nets.** Graph the orthogonal net of the two families of level curves $\text{Re } f(z) = \text{const}$ and $\text{Im } f(z) = \text{const}$, where (a) $f(z) = z^4$, (b) $f(z) = 1/z$, (c) $f(z) = 1/z^2$, (d) $f(z) = (z + i)/(1 + iz)$. Why do these curves generally intersect at right angles? In your work, experiment to get the best possible graphs. Also do the same for other functions of your own choice. Observe and record shortcomings of your CAS and means to overcome such deficiencies.

10–14 MAPPING OF REGIONS

Sketch or graph the given region and its image under the given mapping.

- $|z| \leq \frac{1}{2}, \quad -\pi/8 < \text{Arg } z < \pi/8, \quad w = z^2$
- $1 < |z| < 3, \quad 0 < \text{Arg } z < \pi/2, \quad w = z^3$
- $2 \leq \text{Im } z \leq 5, \quad w = iz$

- $x \geq 1, \quad w = 1/z$
- $|z - \frac{1}{2}| \leq \frac{1}{2}, \quad w = 1/z$

15–19 FAILURE OF CONFORMALITY

Find all points at which the mapping is not conformal. Give reason.

- A cubic polynomial $z + \frac{1}{2}$
- $4z^2 + 2$
- $\sin \pi z$
- Magnification of Angles.** Let $f(z)$ be analytic at z_0 . Suppose that $f'(z_0) = 0, \dots, f^{(k-1)}(z_0) = 0$. Then the mapping $w = f(z)$ magnifies angles with vertex at z_0 by a factor k . Illustrate this with examples for $k = 2, 3, 4$.
- Prove the statement in Prob. 18 for general $k = 1, 2, \dots$. *Hint.* Use the Taylor series.

20–22 MAGNIFICATION RATIO, JACOBIAN

Find the magnification ratio M . Describe what it tells you about the mapping. Where is $M = 1$? Find the Jacobian J .

- $w = \frac{1}{2}z^2$
- $w = z^3$
- $w = 1/z$

17.2 Linear Fractional Transformations (Möbius Transformations)

Conformal mappings can help in modeling and solving boundary value problems by first mapping regions conformally onto another. We shall explain this for standard regions (disks, half-planes, strips) in the next section. For this it is useful to know properties of special basic mappings. Accordingly, let us begin with the following very important class.

The next two sections discuss linear fractional transformations. The reason for our thorough study is that such transformations are useful in modeling and solving boundary value problems, as we shall see in Chapter 18. The task is to get a good grasp of which conformal mappings map certain regions conformally onto each other, such as, say mapping a disk onto a half-plane (Sec. 17.3) and so forth. Indeed, the first step in the modeling process of solving boundary value problems is to identify the correct conformal mapping that is related to the “geometry” of the boundary value problem.

The following class of conformal mappings is very important. **Linear fractional transformations** (or **Möbius transformations**) are mappings

$$(1) \quad w = \frac{az + b}{cz + d} \quad (ad - bc \neq 0)$$

where a, b, c, d are complex or real numbers. Differentiation gives