

UPSC Mathematics Optional
Previous Year Question Solutions
COMPLEX ANALYSIS

2015

Q1. Show that the function $v(x, y) = \ln(x^2 + y^2) + x + y$ is harmonic. Find its conjugate harmonic function $u(x, y)$. Also, find the corresponding analytic function $f(z) = 4 + iv$ in terms of z .

[10 Marks]

Solution:

$$\text{Given, } v(x, y) = \ln(x^2 + y^2) + x + y$$

$$\frac{\partial V}{\partial x} = \frac{2x}{x^2 + y^2} + 1$$

$$\frac{\partial^2 V}{\partial x^2} = \frac{2(x^2 + y^2) - 4x^2}{(x^2 + y^2)^2}$$

$$= \frac{-2x^2 + 2y^2}{(x^2 + y^2)^2}$$

$$\frac{\partial V}{\partial y} = \frac{2y}{x^2 + y^2} + 1$$

$$\frac{\partial^2 V}{\partial y^2} = \frac{2(x^2 + y^2) - 4y^2}{(x^2 + y^2)^2} = \frac{2x^2 - 2y^2}{(x^2 + y^2)^2}$$

$$\frac{\partial^2 V}{\partial x^2} + \frac{\partial^2 V}{\partial y^2} = \frac{-(2x^2 - 2y^2)}{(x^2 + y^2)^2} + \frac{2x^2 - 2y^2}{(x^2 + y^2)^2} = 0$$

Hence it is a Harmonic function.

$$\frac{\partial v}{\partial y} = \frac{2y}{x^2 + y^2} + 1 = \frac{\partial y}{\partial x} \Rightarrow \frac{\partial y}{\partial x} = \frac{2y}{x^2 + y^2} + 1$$

Integrating w.r.t. x .

$$u = \tan^{-1}\left(\frac{x}{y}\right) + x + f(y)$$

$$\frac{\partial u}{\partial y} = \frac{1}{\left(1 + \frac{x}{y}\right)^2} + xy + f'(y)$$

$$\frac{\partial u}{\partial y} = \frac{y^2}{y^2 + x^2} + xy + f'(y)$$

$$f'(y) = \frac{dy}{dy} - \frac{y^2}{y^2 + x^2} - xy$$

$$f'(y) = \frac{2x}{x^2 + y^2} + 1 - \frac{y^2}{y^2 + x^2} - xy$$

$$f'(y) = \frac{2x - y^2}{x^2 + y^2} + 1 \cdot xy$$

$$f(y) = \tan^{-1}\left(\frac{y}{x}\right) + y - xy^2 - \int \left[\frac{x^2 + y^2}{x^2 + y^2} - \frac{x^2}{x^2 + y^2} \right]$$

$$f(y) = \tan^{-1}\left(\frac{y}{x}\right) + y - xy^2 - y + \frac{x}{2} \tan^{-1}\left(\frac{y}{x}\right)$$

$$f(y) = \tan^{-1}\left(\frac{y}{x}\right) - xy^2 + \frac{x}{2} \tan^{-1}\left(\frac{y}{x}\right)$$

Hence becomes $u = \tan^{-1}\left(\frac{y}{x}\right) + x + \tan^{-1}(y/x) + \frac{x}{2} \tan^{-1}\frac{y}{x} - xy^2$

$$u = 2 \tan^{-1}\left(\frac{y}{x}\right) + \frac{x}{2} \tan^{-1}\left(\frac{y}{x}\right) + x(1 - y^2)$$

$$y = \tan^{-1}\left(\frac{y}{x}\right) \left[2 + \frac{x}{2} \right] + x(1 - y^2)$$

$$f = u + iv$$

$$f'(z) = \frac{\partial u}{\partial x} + i \frac{\partial v}{\partial x} = \frac{\partial v}{\partial y} + i \frac{\partial v}{\partial x}$$

$$= \frac{2y}{x^2 + y^2} + 1 + i \left(\frac{2x}{x^2 + y^2} + 1 \right)$$

Put $x = z, y = 0$

$$\begin{aligned} f'(z) &= 1 + i \left(\frac{2z}{z^2} + 1 \right) \\ &= 1 + i \left(\frac{2}{z} + 1 \right) \end{aligned}$$

$$f(z) = z + i(2 \ln z + z) \pm c$$

$$f(z) = z + i(z + \ln z^2) + c$$

Q2. Find all Possible Taylor's and Law rant's shies expansion of function $f(z) = \frac{2z-3}{z^2-3z+z}$ about the point $z=0$

Solution:

$$-f(z) = \frac{2z-3}{z^2-3z+z} = \frac{2z-3}{(z-1)(z-2)}$$

By using partial paction

$$\begin{aligned}\frac{2z-3}{(z-1)(z-2)} &= \frac{A}{(z-1)} + \frac{B}{(z-2)} \\ &= A(z-2) + B(z-1)\end{aligned}$$

$$\Rightarrow A+B=2 \quad \text{and} \quad 2A+B=3$$

\therefore By Solving, we get,

$$A = 1, B = 1$$

$$\therefore f(z) = \frac{1}{(z-1)} + \frac{1}{(z-2)}$$

$$f_1(z) = \frac{1}{(z-1)} = \frac{1}{z\left(1-\frac{1}{z}\right)} = \frac{1}{z} \left(1 - \frac{1}{z}\right)^{-1}$$

$$\begin{aligned}f_1(z) &= \frac{1}{z} \left[1 + \frac{1}{z} + \frac{1}{z^2} + \frac{1}{z^3} + \dots \right] \\ &= \left[\frac{1}{z} + \frac{1}{z^2} + \frac{1}{z^3} + \dots \right]\end{aligned}$$

Since $\left|\frac{1}{z}\right| < 1$ thence $|z| > 1$, so valid for $|z| > 1$.

$$\text{Again, } f_2(z) = \frac{1}{(z-2)} = \frac{1}{z\left(1-\frac{2}{z}\right)} = \frac{1}{z} \left(1 - \frac{2}{z}\right)^{-1}$$

$$\begin{aligned}f_2 &= \frac{1}{z} \left[1 + \frac{2}{z} + \frac{4}{z^2} + \dots \right] \\ &= \left[\frac{1}{z} + \frac{2}{z^2} + \frac{4}{z^3} + \dots \right]\end{aligned}$$

Since, $\left|\frac{2}{z}\right| < 1$: Hence valid for $|z| > 2$

Now, the Laurent's series

$$(f_1 + f_2)z = \left[\frac{1}{z} + \frac{1}{z^2} + \frac{1}{z^3} + \dots \right] + \left[\frac{1}{z} + \frac{2}{z^2} + \frac{4}{z^3} + \dots - \dots \right]$$

$$(f_1 + f_2)z = \frac{2}{z} + \frac{3}{z^2} + \frac{5}{z^3} + \frac{9}{z^4} + \dots \text{ is valid for } |z| > 2 \text{ is the required Laurent's series.}$$

for Taylor's series

$$f_1(z) = \frac{1}{(z-1)} = \frac{-1}{(1-z)} = -1(1-z)^{-1}$$

$$f_1(z) = -(1 + z + z^2 + z^3 + \dots), |z| > 2.$$

$$f_2(z) = \frac{1}{(z-2)} = \frac{-1}{2\left(1-\frac{z}{2}\right)} = \frac{-1}{2} \left(1 - \frac{z}{2}\right)^{-1}$$

$$f_2(z) = \frac{-1}{2} \left[1 + \frac{z}{2} + \frac{z^3}{4} + \frac{z^3}{8} + \dots \right]_{|z|>2}$$

$$\therefore (f_1 + f_2)z = -1(1 + z + z^2 + \dots) - \frac{1}{2} \left(1 + \frac{z}{2} + \frac{z^2}{4} + \dots \right)$$

$$(f_1 + f_2)z = - \left[(1 + z + z^2 + z^3 + \dots) + \frac{1}{2} \left(1 + \frac{z}{2} + \frac{z^2}{4} + \frac{z^3}{8} + \dots \right) \right]$$

is the required Taylor's series.

Q3. State Cauchy's theorem. Using it evaluate the integral $\int_c \frac{e^z + 1}{z(z+1)(z-i)^2} dz$ $c : |z| = 2$

Solution:

Given, $\int_c \frac{e^z + 1}{z(z+1)(z-i)^2} dz$

over the region $c : |z| = 2$

$$f(z) = \frac{e^z + 1}{z(z+1)(z-i)^2}$$

Poles are $z = 0, z = -1$. of order 1.

$z = i$ of order 2

Now, residue at $z = 0$.

$$\begin{aligned} \Rightarrow \lim_{z \rightarrow 0} z \cdot f(z) &= \lim_{z \rightarrow 0} z \frac{e^z + 1}{z(z+1)(z-i)} \\ &= \frac{e^0 + 1}{(0+1)(0-i)^2} = \frac{2}{i^2} = -2. \end{aligned}$$

Residue at $z = -1$

$$\begin{aligned} \Rightarrow \lim_{z \rightarrow -1} (z+1)f(z) &= \lim_{z \rightarrow -1} \cancel{(z+1)} \cdot \frac{e^{z+1}}{\cancel{z(z+1)}(z-i)^2} \\ &= \frac{e^{-1} + 1}{(-1)(-1-i)^2} \\ &= \frac{-(e^{-1} + 1)}{(1+i)^2} \end{aligned}$$

Residue at $z = i$ of order 2

$$\begin{aligned} \Rightarrow \lim_{z \rightarrow i} \frac{d}{dz} (z-i)^2 \cdot f(z) &= \lim_{z \rightarrow i} \frac{d}{dz} \frac{\cancel{(z-i)^2} \cdot e^z + 1}{\cancel{z(z+1)} \cancel{(z-i)^2}} \end{aligned}$$

$$\begin{aligned}
&= \lim_{z \rightarrow i} \frac{d}{dz} \frac{e^z + 1}{z(z+1)} \\
&= \lim_{z \rightarrow i} \frac{e^z(z^2 + z) - (e^2 + 1)(zz + 1)}{z^2(z+1)^2} \\
&= \lim_{z \rightarrow i} \frac{e^z \cdot z^2 + e^z \cdot z - [2e^z \cdot z + e^z + 2z + 1]}{z^2(z+1)^2} \\
&= \lim_{z \rightarrow i} \frac{e^z [z^2 + z - 2z - 1] - 2z - 1}{z^2(z+1)^2} \\
&= \lim_{z \rightarrow i} \frac{e^z [z^2 - z - 1] - 2z - 1}{z^2(z+1)^2} \\
&= \frac{e^i (i^2 - i - 1) - 2i - 1}{i^2(1+i)^2} \\
&= \frac{- (2e^i + 2i + 1 + e^i)}{(-1)(1+i)^2} \\
&= \frac{2e^i + 2i + 1 + ie^i}{(1+i)^2} \\
&= \frac{e^i(z+i) + (2i+1)}{(1+i)^2}
\end{aligned}$$

$\therefore \oint f(z) dz = 2\pi i$ [residue at $z=0+$ Residue at $z=-1$ + residue at $z=i$]

$$\begin{aligned}
&= 2\pi i \left[-2 - \frac{(e^{-1} + 1)}{(1+i)^2} + \frac{e^i(2+i) + (2i+1)}{(1+i)^2} \right] \\
&\oint_c f(z) dz = -2\pi i \left[\frac{2 + (e^{-1} + 1) + e^{-1}(2+i) - 2i - 1}{(1+i)^2} \right] \\
&\oint_c f(z) dz = -2\pi i \left[2 + \left[\frac{e^{-1} - e^{-i}(2+i) - 2i}{(1+i)^2} \right] \right]
\end{aligned}$$
