Complex Function Theory

Mikhail Sodin Arazim ©

November 10, 2015

1 Exponential function

Definition 1.

 $e^z = e^z (\cos y + i \sin y)$ z = x + iy

1. $e^z \in A(\mathbb{C})$ is an entire function. We will check that the Cauchy Riemman equations apply.

$$u = \Re(e^z) = e^x \cos y$$
 $v = \Im(e^z) = \sin y$

Thus, after a short check we can see that

$$\frac{\partial u}{\partial x} = \frac{\partial v}{\partial y}$$
 and $\frac{\partial u}{\partial y} = -\frac{\partial v}{\partial x}$

Indeed hold in this case.

2. Clearly, $|e^z| = e^x$ and $\arg(e^z) = y$

3. Since $e^{z+2\pi i}=e^z$ we have the identity $e^{2\pi i}=1$.

4. $e^{z_1+z_2}=e^{z_1}\cdot e^{z_2}$

5. $(e^z)' = e^z$

Claim 1. If $f \in A(\mathbb{C})$ and f' = f then $f(z) = C \cdot e^z$.

Proof. We will look at $g(z) = f(z)e^{-z}$ using the basic rules of differentiation we arrive at

$$g' = f'e^{-z} - fe^{-z} \stackrel{(e^{-z})' = -e^{-z}}{=} 0 \Rightarrow g \equiv C \Rightarrow f = C \cdot e^z$$

After we have these function we can define the hyperbolic functions and the inverse functions.

Definition 2.

 $\sin z = \frac{e^{-iz} - e^{-iz}}{2i} \qquad \cos z = \frac{e^{iz} + e^{-iz}}{2}$ $\sinh z = \frac{e^z - e^{iz}}{2} = -i\sin(iz) \qquad \cosh z = \frac{e^z + e^{-z}}{2} = \cos(iz)$ $\tan z = \frac{\sin z}{\cos z} \qquad \cos z \neq 0$ $\sin z = 0 \Leftrightarrow e^{iz} = e^{-iz} \Leftrightarrow e^{2iz} = 1 \Leftrightarrow z = \pi k, k \in \mathbb{Z}$

In a similar fashion,

$$\cos z \Leftrightarrow z = \frac{\pi}{2} + \pi k, k \in \mathbb{Z}$$

1. $e^{2iz} = -1$

 $2. \cos z = \sin\left(\frac{\pi}{2} - z\right)$

1

1.1 Trigonometric identities

$$\sin\left(\frac{\pi}{2} - z\right) = \cos z \qquad \cos\left(\frac{\pi}{2} - z\right) = \sin z$$

$$\sin(z + w) = \sin z \cos w + \cos z \sin w$$

$$\cos(z + w) = \cos z \cos w - \sin z \sin w$$

$$\sin^2 + \cos^2 z = 1$$

$$\cosh^2 z - \sinh^2 = 1$$

 $\cos z = \cos x + \cos(iy) - \sin x \sin(iy) = \cos x \cosh y - i \sin x \sinh y$ $\sin z = \sin x \cos(iy) + \cos x \cos(iy) = \sin x \cosh y + i \cos x \sinh y$

$$|\cos z|^2 = \cos^2 z \cosh^2 y + \sin^2 x \sinh^2 y = \cosh^2 y - \sin^2 x \left(\cosh^2 y - \sinh^2 y\right) = \cosh^2 y - \sin^2 x = \cos^2 x + \sinh^2 y$$
 Check that $|\sin z|^2 = \sin^2 x + \sinh^2 y = -\cos x + \cosh^2 y$.

Definition 3.

The set
$$\widehat{\text{Log}} \ z = \log|z| + i \ \widehat{\text{Arg}} \ z$$
$$e^{w} = z \Leftrightarrow w \in \text{Log}(z)$$

$$e^{w} = e^{\Re(w)} \left(\cos(\Im w) + i \sin(\Im w) \right) = \overbrace{e^{\log|z|}}^{\rho} \left(\cos\theta + i \sin\theta \right) = \rho \left(\cos\theta + i \sin\theta \right) = z$$

As a result of these identites, we arrive at the result that $z = \rho(\cos\theta + i\sin\theta) = \rho e^{i\theta}$ $-\pi \le \theta \le \pi$

2 Branches

Definition 4 (Branch of an argument). Let $G \subset \mathbb{C}$ be a domain. $\forall z \in G : \alpha \in C(\mathbb{C}), \alpha(z) \in Arg(z)$

Example 1. • $G = \mathbb{C} \setminus (-\infty, 0]$ and $-\pi < \alpha(z) < \pi$

- $G = \mathbb{C} \setminus [0, +\infty)$ then $0 < \alpha < 2\pi$
- If G is a half plane then the branch of the argument exists in G.

Definition 5 (Branch of a logarithm). Let $G \subset C$ be a domain. $l \in C(G)$. The branch of a logarithm is defined as ¹

$$\forall z \in G : (z) \in \text{Log}(z) \Leftrightarrow e^{l(z)} = z$$

Claim 2. If l is a logarithm branch in G then $l \in A(G)$ and $l'(z) = \frac{1}{z}$

Proof. 2

$$\lim_{z_2 \to z_1} \frac{l(z_2) - l(z_1)}{z_2 - z_1} = \lim_{z_2 \to z_1} \frac{1}{\frac{z_2 - z_1}{l(z_2) - l(z_1)}} = \frac{1}{\lim_{z_2 \to z_1} \frac{z_2 - z_1}{l(z_2) - l(z_1)}} = \frac{1}{z'(l)} = \frac{1}{e^l} = \frac{1}{z}$$

Claim 3. Let $f: G \xrightarrow{\text{onto}} G'$ and $f \in A(G)$ then $g = f^{-1} \in A(G')$ where $g'(z) = \frac{1}{f'(g(z))}$

¹The branches of log and arg exist and don't exist together.

²Using the definition of $z(l) = e^l$ then $z'(l) = e^l$ (the inverse function which exists since l is continuous on the branch)

Proof. In the next lesson we will prove this.

Definition 6. $f \in A(G), f \neq 0$ in G. Then h is a branch of $\log f$ if $h \in C(G)$ and $e^h = f(f(z) = z)$.

Claim 4. If a branch of $g = \log f$ exists in G then $g \in A(G)$ nad $g' = \frac{f'}{f}$.

Proof. $z_0 \in G$, $f(z_0) \neq 0$ Then by the continuity of f there exists a neighboorhood of u_{z_0} such that $f(u_{z_0}) \subset \text{half plane then } g = \log \circ f \Rightarrow g \in A(u_{z_0})$ Leading us to $g' = \frac{f'}{f}$.

Definition 7.

$$z^a := e^{a \log z}$$
 $-\pi < \arg(z) < \pi$ $a \in \mathbb{C}$

This function is **analytic** in G

•
$$|z^a| = |e^{a \log z}| = e^{\Re(a \log z)} = e^{a\Re(\log z)} = e^{a \log |z|} = |z|^a$$

•
$$\arg(z^a) = \Im(a \log z) = a\Im(\log z) = a \arg(z)$$

Note 1. Notice that $-1 = i^2 = \sqrt{-1} \cdot \sqrt{-1} = \sqrt{(-1)(-1)} = \sqrt{1} = 1$. What did we do wrong? When working over the complex numbers, make sure that you define a valid branch.

We will now try to create a function such that

$$G = \hat{\mathbb{C}} \setminus [-1, 1] \xrightarrow{\text{onto}} \Pi_+ \left\{ w : \Re(w) > 0 \right\}$$

We can create a function $f(z) = \frac{z+1}{z-1}$. It is easy to see that $1 \mapsto \infty$, $-1 \mapsto 0$ and for all $x \in (-1,1) \Rightarrow \frac{x+1}{x-1} \in (-\infty,0)$. Thus, the function we are looking for is

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

The root is because this allows our function to be **on** the whole line.

$$\frac{\sqrt{\frac{z+1}{z-1}} - 1}{\sqrt{\frac{z+1}{z-1} + 1}} = \frac{\sqrt{z+1} - \sqrt{z-1}}{\sqrt{z+1} + \sqrt{z-1}} = z - \sqrt{z^2 - 1}$$

Then we need to take the inverse function $z = \frac{1}{2} \left(1 + \frac{1}{w} \right)$.