

Complex Numbers

Third Level Phys. Dep.

Lecture One

The aim of the lecture is to familiarize the student with the following:

1- Concept of Complex Numbers

2- Geometric Representation of Complex Numbers

COMPLEX ANALYSIS FORMULA SHEET

Real number representation

Real number represent graphically in one dimension (either horizontal or vertical) as shown.

Due to *Quadratic* Algebraic Equation ;

$$ax^2 + bx + C = 0$$

The solution will be x_1 and x_2 . The square root of $(\sqrt{b^2 - 4ac})$ may be (positive , negative or zero)

The *negative* value will be expressed as (complex number)

Complex Numbers represent by:

1. Rectangular coordinate representation

$$z = x + iy \Rightarrow \text{as a point with } (x, y)$$

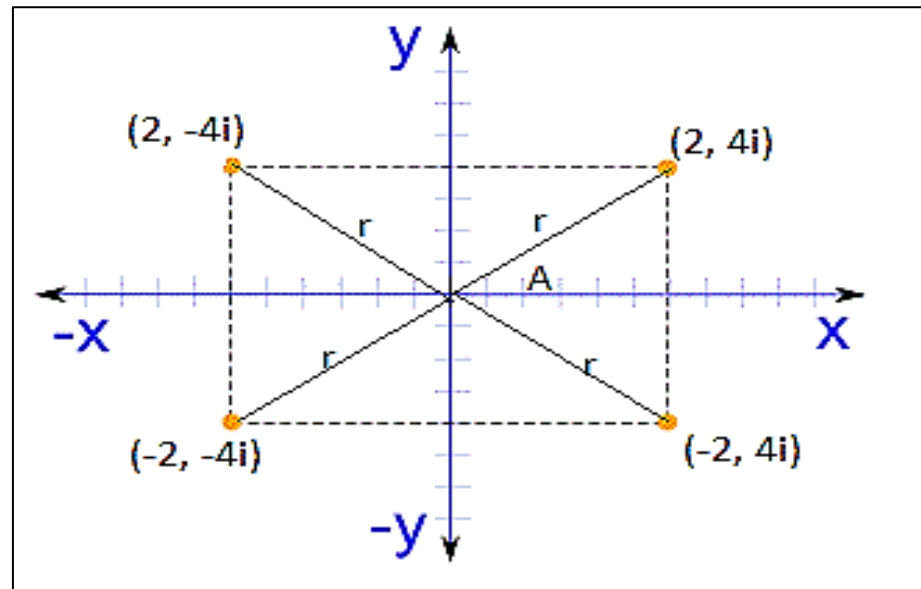
x and y are real numbers.

x are the real part of $z \Rightarrow x = \text{Re}(z)$

y are the imaginary part of $z \Rightarrow y = \text{Im}(z)$

$$z = \text{Re}(z) + \text{Im}(z) \cdot i$$

Argand Plane or Complex Plane



✚ Complex unit

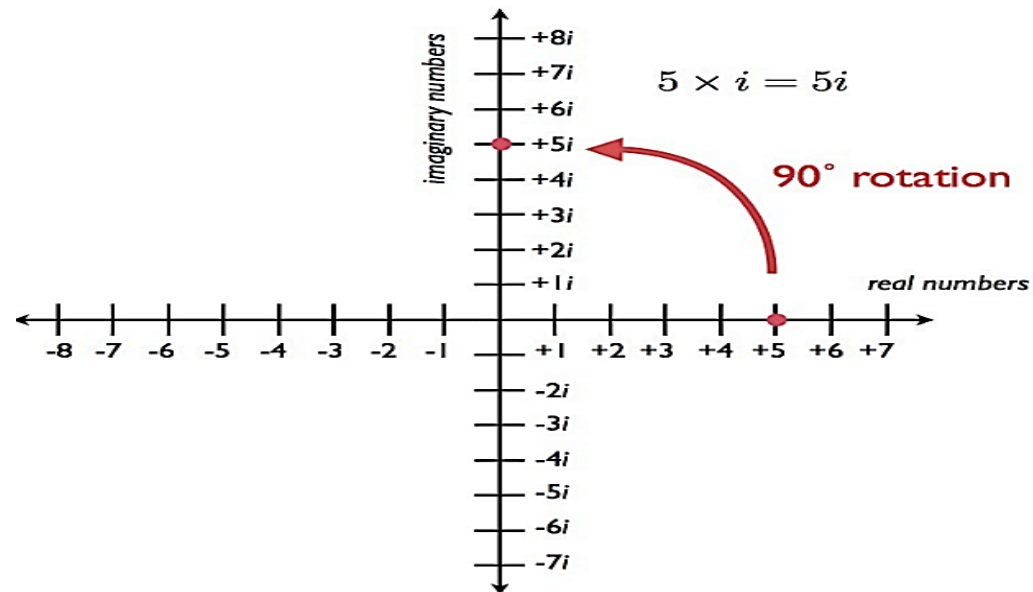
Now,

$$\begin{aligned} i &= \sqrt{-1} \\ i^2 &= -1 \end{aligned}$$

$$i^5 = i^2 \cdot i^2 \cdot i = (i^2)^2 \cdot i = (-1)^2 \cdot i = +i$$

$$i^{101} = (i^2)^{50} \cdot i = (-1)^{50} \cdot i = +i$$

	$i^5 = i$
$i^2 = -1$	$i^4 = 1$
0	
Powers of i	$-i = i^3 = i^{-1}$



2. Polar coordinate representation

$$z = re^{i\theta} \quad \text{specified by } (r, \theta)$$

$$z = r[\cos\theta + i\sin\theta] \quad \text{specified by } (r, \theta) \quad \text{known as Euler's formula}$$

$$z = r \angle \theta$$

$$z = r \angle \theta$$

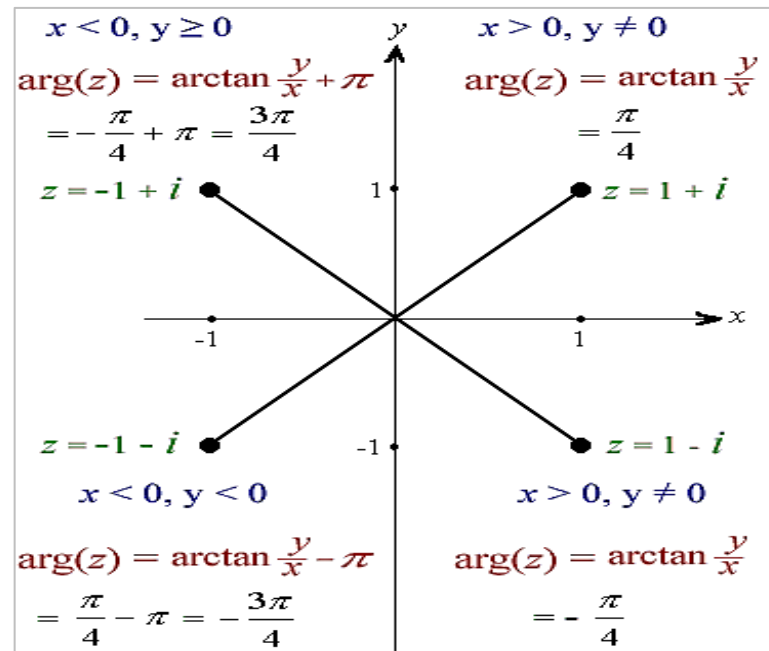
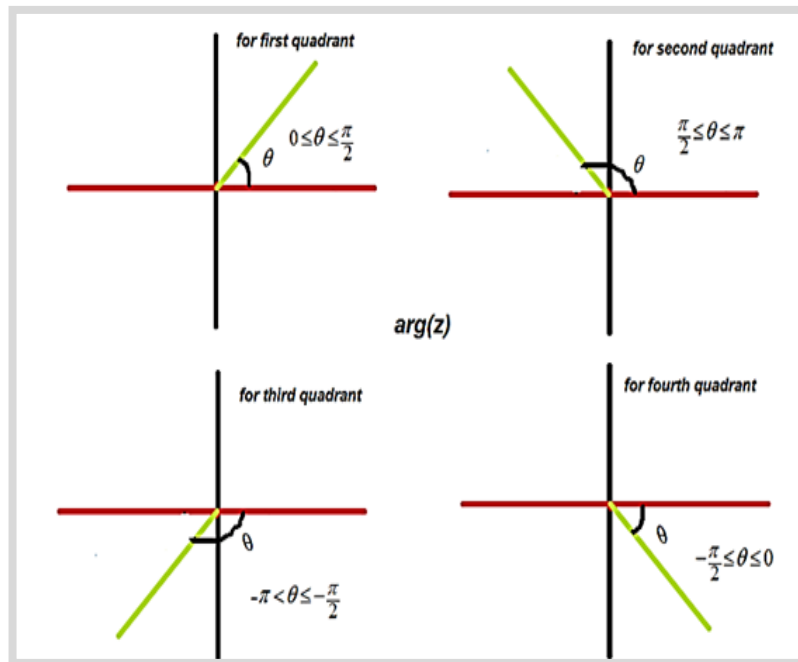
- Length of z
- Amplitude z
- Modulus z
- Absolute value

$$|z| = \sqrt{x^2 + y^2} = r$$

r is the "*radius of circle*" centered at origin.

θ is called '**angle**' or, '**argument**' or '**phase**' represent the direction of Z and can be evaluated by :

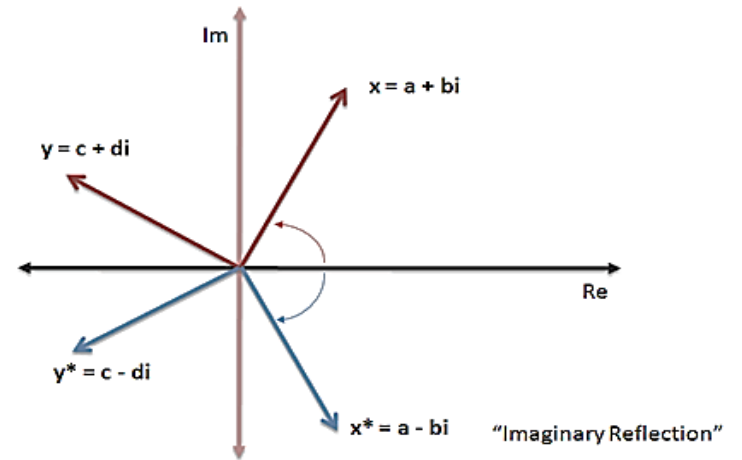
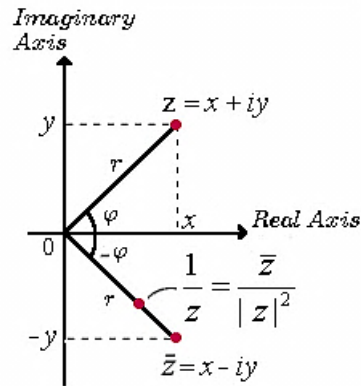
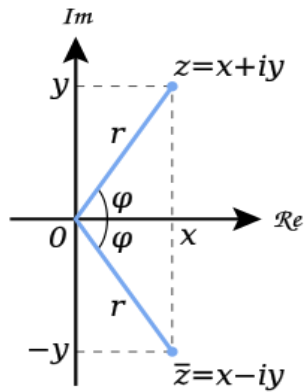
$$\theta = \tan^{-1}\left(\frac{y}{x}\right)$$



Complex conjugate of z

Represented by \bar{z} or z^*

$$\bar{z} = x - iy \Rightarrow \text{as a point with } (x, -y)$$



Inflection of z

$$-z = -x - iy \Rightarrow \text{as a point with } (-x, -y)$$

Absolute value of z

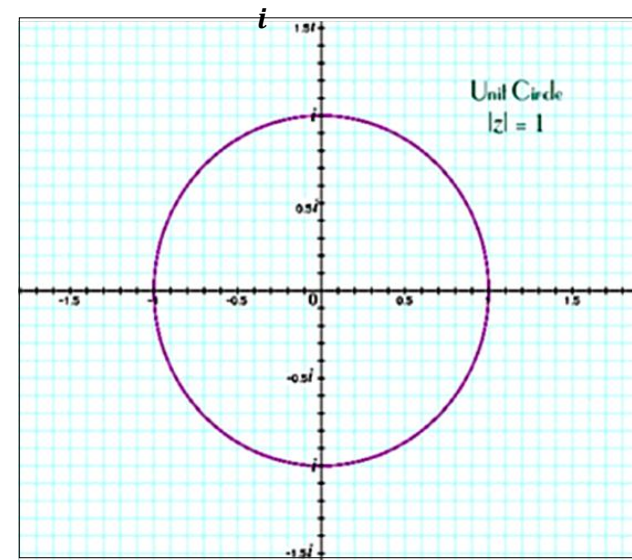
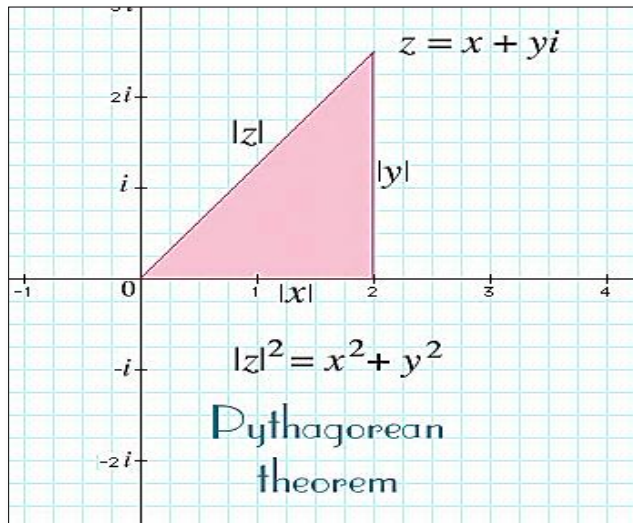
Also called, • **Length** of z

- **Amplitude** z
- **Modulus** z

$$|z| = \sqrt{x^2 + y^2} = r$$

r is the "*radius of circle*"

centered at (x, y) .



Distance between z_1 and z_2

Represented by $|z_1 - z_2|$ and given by :

$$|z_1 - z_2| = \sqrt{(x_1 - x_2)^2 + (y_1 - y_2)^2}$$

Power of z

Or ,

$$z^n = r^n e^{in\theta}$$

$$(\cos\theta + i\sin\theta)^n = \cos(n\theta) + i\sin(n\theta)$$

$$z = x + iy = |z|(\cos\theta + i\sin\theta) = |z|e^{i\theta}$$

"De Moivers theorem"

PASCAL TRIANGLE

$$(a + b)^0 = 1$$

$$(a + b)^1 = a + b$$

$$(a + b)^2 = a^2 + 2ab + b^2$$

$$(a + b)^3 = a^3 + 3a^2b + 3ab^2 + b^3 \dots\dots\dots\text{etc}$$

Roots of z

$$z^{1/n} = r^{1/n} \left[\cos\left(\frac{\theta+2k\pi}{n}\right) + i\sin\left(\frac{\theta+2k\pi}{n}\right) \right], \quad k=0,1,2,3,\dots,(n-1)$$

$z_0, z_1, z_2 \dots$ the roots of z

Complex Numbers

المحاضرة الثانية

Examples

1. Verify

$$a) (\sqrt{2} - i) - i(1 - \sqrt{2}i) = -2i$$

$$b) \left(\frac{1+2i}{3-4i}\right) + \left(\frac{2-i}{i}\right) = \frac{-2}{5}$$

$$\Rightarrow \frac{1+2i}{3-4i} * \frac{3+4i}{3+4i} + \frac{2-i}{5i} * \frac{-5i}{-5i}$$

$$= \frac{3+4i+6i-8}{25} = \frac{-10}{25} = \frac{-2}{5}$$

$$c) \frac{5}{(1-i)(2-i)(3-i)} = \frac{1}{2} i$$

$$\begin{aligned} \frac{5}{(1-i)(2-i)(3-i)} &= \frac{5}{(1-3i)(3-i)} = \frac{5}{3-i-9i-3} = \frac{5}{-10i} = \frac{-i}{2i^2} \\ &= +\frac{i}{2} \text{ since } i^2 = -1 \end{aligned}$$

2. Simplify $\left(\frac{1}{2-3i}\right)\left(\frac{1}{1+i}\right)$

Solution:

$$\begin{aligned} \left(\frac{1}{2-3i}\right)\left(\frac{1}{1+i}\right) &= \frac{1}{2+3-3i+2i} = \frac{1}{5-i} * \frac{5+i}{5+i} = \frac{5+i}{25-1} = \frac{5+i}{24} \\ &= \frac{5}{24} + \frac{1}{24}i \end{aligned}$$

Question : Express $X, Y,$ and $|z|^2$ in terms of $Re(z)$ and $Im(z)$

Solution:

$$z = x + iy \quad \dots (1)$$

$$\bar{z} = x - iy \quad \dots (2)$$

Complex Numbers

Add (1) and (2) ,

$$z + \bar{z} = 2x \Rightarrow \boxed{X \equiv \operatorname{Re}(z) = \frac{z + \bar{z}}{2}}$$

Now, subtract (1) and (2),

$$z = x + iy$$

$$\bar{z} = x - iy$$

$$z - \bar{z} = 2yi \Rightarrow \boxed{Y \equiv \operatorname{Im}(z) = \frac{z - \bar{z}}{2i}}$$

$$|z|^2 = zz^* = \boxed{x^2 + y^2} = (\operatorname{Re}(z))^2 + (\operatorname{Im}(z))^2$$

Example: Simplify

$$\frac{-1 + 3i}{2 - i} \cdot \frac{2 + i}{5} = -1 + i$$

Basic of algebraic properties of z, verify a few algebraic properties of z.

1. The commutative laws.

$$z_1 \pm z_2 = z_2 \pm z_1, \quad z_1 z_2 = z_2 z_1$$

2. The associative laws

$$(z_1 + z_2) + z_3 = z_1 + (z_2 + z_3), \quad (z_1 z_2) z_3 = z_1 (z_2 z_3)$$

Now,

$$\frac{1}{z_1 z_2} = \left(\frac{1}{z_1} \right) \left(\frac{1}{z_2} \right), \quad (z_1 \neq 0, z_2 \neq 0, z_1 z_2 \neq 0)$$

$$\frac{z_1 + z_2}{z_3} = \frac{z_1}{z_3} + \frac{z_2}{z_3}, \quad \frac{z_1}{z z_4} = \left(\frac{z_1}{z_3} \right) \left(\frac{z_2}{z_4} \right), \quad (z_3 \neq 0, z_4 \neq 0, z_3, z_4 \neq 0)$$

Complex Numbers

Absolute value of Z

With that interpretation in mind, we introduce the *length*, *amplitude*, *absolute value* or *modulus* of the complex number its the length when thinking of it as a vector :

$$\text{If } z = x + iy \text{ then } |z| = \sqrt{x^2 + y^2}$$

$|z|$ is the distance between the point (x, y) and the origin.

Question : what are the main difference between the absolute value of real numbers and complex numbers.

$$|z| = \sqrt{x^2 + y^2}$$

$|z_1 - z_2|$ = is the distance between the points representing the complex numbers z_1 and z_2 . When $y = 0$, $|z| = x$ usual absolute value in the real numbers system. from the point (x_2, y_2) to the point (x_1, y_1) .

Example:

Compute the absolute value for each of the complex numbers : $z_1 = 1 + 2i$, $z_2 = -3 + i$.

Solution:

$$z_1 = x_1 + iy_1 \Rightarrow z_1 = 1 + 2i \Rightarrow \begin{aligned} |z_1| &= \sqrt{1 + 4} = \sqrt{5} \\ |z_2| &= \sqrt{9 + 1} = \sqrt{10} \end{aligned}$$

$$|z_1| = \sqrt{5} \cong 2, \quad |z_2| = \sqrt{10} \cong 3$$

The distance between the points representing the complex numbers z_1 and z_2

$$\boxed{|z_1 - z_2| = \sqrt{(x_1 - x_2)^2 + (y_1 - y_2)^2}}$$

Complex Numbers

Example: If $z_1 = 1 + i, z_2 = 2 - 3i$, find $|z_1 - z_2|$

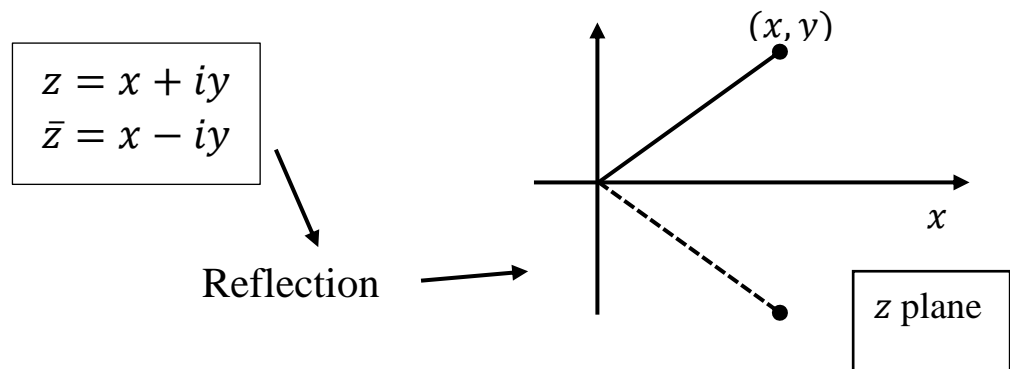
Solution:

$$|z_1 - z_2| = \sqrt{(x_1 - x_2)^2 + (y_1 - y_2)^2}$$

$$= \sqrt{(1 - 2)^2 + (1 + 3)^2} = \sqrt{1^2 + 4^2} = \sqrt{17}$$

Geometric Representation of z

1- Reflection on the real axis.



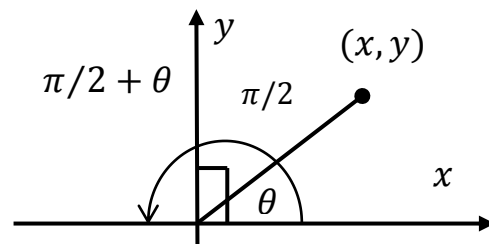
2- Rotation of z

If z is non-zero then iz

$$z = x + iy$$

$$iz = ix - y$$

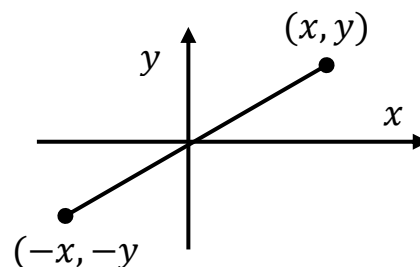
$$e^{\pi/2 i} e^{i\theta} = e^{i(\theta + \pi/2)}$$



3- Infection of z

$$z = x + iy$$

$$-z = -x - iy$$



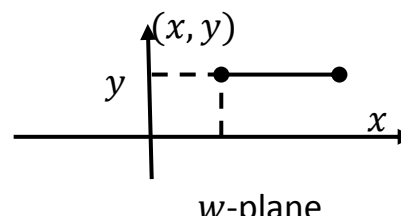
Complex Numbers

Operations

4- Translation of z

$$z = x + iy$$

$$w = 1 + z = 1 + x + iy$$



Operations in a complex plane

Complex Numbers

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المحاضرة الثالثة :

(1) رسم الاعداد العقدية ، جمعها طرحها بالرسم

(2) تطبيقات القيمة المطلقة للاعداد العقدية

Cartesian Coordinates

$$z = x + iy$$

It is natural to associate the complex number $z = x + iy$ with a point in the plane whose cartesian coordinates are x and y .

a) The number $2 + i$ is represented by the point $(2,1)$.

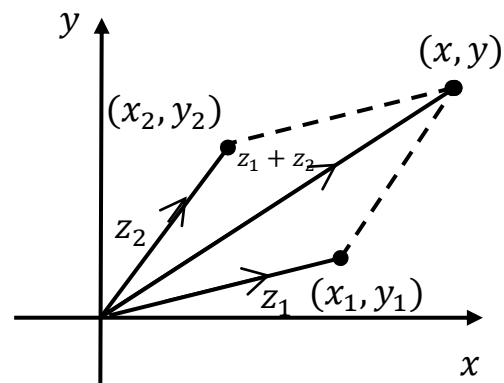
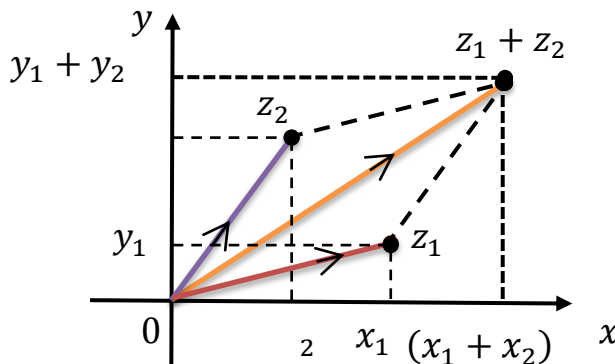
b) The number z can also be thought of as the directed line segment, or vector, from the origin to the point (x, y) .

Question: How can one represent the complex number?

Complex number may be represented either by a point in the plane, or as a vector starting from 0 to (x, y) .

a) It also corresponds to a vector with those coordinates as its components.

Question : Represent vectorially $z_1 + z_2$



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NOTE: The addition of $(z_1 + z_2)$ is geometrically represented by the parallelogram law.

Exercises

1. Locate the numbers $z_1 + z_2$ and $z_1 - z_2$ vectorially, when:

a) $z_1 = 2i, z_2 = \frac{2}{3} - i$

b) $z_1 = (-\sqrt{3}, 1), z_2 = (\sqrt{3}, 0)$

c) $z_1 = (-3, 1), z_2 = (1, 4)$

d) $z_1 = x_1 + iy_1, z_2 = x_1 - iy_1$

Solution

a) $\underline{z_1 = -2i} \quad \underline{z_2 = 2i}$

$$z_1 + z_2 = \frac{2}{3} + i \quad z_1 - z_2 = -\frac{2}{3} + 3i$$

b) $z_1 = (-\sqrt{3}, 1), z_2 = (\sqrt{3}, 0)$

$$\overline{z_1} = -\sqrt{3} + i \quad \overline{z_2} = \sqrt{3} + 0i$$

$$\underline{z_1 = -\sqrt{3} + i} \quad \underline{\overline{z_2} = \sqrt{3} + 0i}$$

$$z_1 + z_2 = \quad z_1 - z_2 = -2\sqrt{3} + i$$

c) $z_1 = (-3, 1), z_2 = (1, 4)$

$$\underline{z_2 = 1 + 4i} \quad \underline{\overline{z_2} = \overline{1} + \overline{4i}}$$

$$z_1 + z_2 = -2 + 5i \quad z_1 - z_2 = -4 - 3i$$

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d)

$$\begin{aligned}z_1 &= x_1 + iy_1 & z_1 &= x_1 + iy_1 \\z_2 &= x_1 - iy_1 & \overline{z_2} &= \overline{x_1 \pm iy_1} \\z_1 + z_2 &= 2x_1 & z_1 - z_2 &= 2iy_1\end{aligned}$$

Question: Show that the complex numbers corresponding to the points on the circle with center (0,1) and radius 3, satisfy the equation $|z - i| = 3$ and conversely. **Or/ we refer to the set of points simply as the circle $|z - i| = 3$**

$$z = x + iy$$

$$\begin{aligned}|z - i| &= |x + iy - i| = |x + i(y - 1)| = 3 \\&= \sqrt{x^2 + (y - 1)^2} = 3 \Rightarrow \text{Circle of radius 3 centered at } (0, 1)\end{aligned}$$

Question : Plot $|z - i| = 3$, if $z = 2 + 3i$,

$$|2 + 3i - i| = 3$$

$$|2 + 2i| = 3 \Rightarrow \sqrt{2^2 + 2^2} = 4$$

$$x = 2, y = 2, r = 3$$

Absolute Value

$$|z_1 z_2| = |z_1| |z_2| ,$$

$$\left| \frac{z_1}{z_2} \right| = \frac{|z_1|}{|z_2|}$$

Conjugate of complex numbers :

- ◆ sum of the conjugate $\overline{z_1 + z_2} = \overline{z_1} + \overline{z_2}$
- ◆ Subtraction of the conjugate $\overline{z_1 - z_2} = \overline{z_1} - \overline{z_2}$
- ◆ Multiplication of the conjugate $\overline{z_1 z_2} = \overline{z_1} \overline{z_2}$
- ◆ Division of the conjugate $\overline{\left(\frac{z_1}{z_2} \right)} = \frac{\overline{z_1}}{\overline{z_2}}$

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2. Show that

a) $\overline{\bar{z} + 3i} = z - 3i$

b) $i\bar{z} = -i\bar{z}$

c) $\frac{\overline{(2+i)^2}}{3-4i} = 1$

d) $\left| \frac{2\bar{z}+5}{\sqrt{2-i}} \right| = \sqrt{3}|2z+5|$

Solution:

a) $\overline{\bar{z} + 3i} = z - 3i$, or since $\overline{\overline{z}} = z$

$$\overline{(x + iy) + 3i} = \overline{(x - iy) + 3i} = \overline{(x - iy)} + \overline{3i} = (x + iy) - 3i = z - 3i$$

b) $i\bar{z} = \overline{-i\bar{z}} = -i\bar{z}$

c) $\frac{\overline{(2+i)^2}}{3-4i} = 1$

$$\frac{\overline{(2+i)^2}}{3-4i} = \frac{\overline{3+4i}}{3-4i} = \frac{3-4i}{3-4i} = 1$$

d) $|(2\bar{z} + 5)(\sqrt{2} - i)| = \sqrt{3}|2z + 5|$, since $|z_1 z_2| = |z_1| |z_2|$

L.H.S

$$|(2\bar{z} + 5)(\sqrt{2} - i)| = |(2\bar{z} + 5)| |(\sqrt{2} - i)|$$

$$|\sqrt{2} - i| = \sqrt{(\sqrt{2})^2 + (-1)^2} = \sqrt{2+1} = \sqrt{3}$$

$$|(2\bar{z} + 5)| = \left| \overline{2(x + iy) + 5} \right| = |(2(x - iy) + 5)| = |(2x - 2iy + 5)| =$$

$$\begin{aligned} |((2x + 5) - 2iy)| &= \sqrt{(2x + 5)^2 + (2y)^2} \\ &= 4x^2 + 20x + 25 + 4y^2 \end{aligned}$$

$$|z| = \sqrt{x^2 + y^2}$$

R.H.S

$$\begin{aligned} \sqrt{3}|2z + 5| &= \sqrt{3}|(2x + 2iy + 5)| = \sqrt{3}|(2x + 5) + 2iy| \\ &= \sqrt{3}\sqrt{(2x + 5)^2 + (2y)^2} \end{aligned}$$

$$L.H.S \equiv R.H.S$$

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المحاضرة الرابعة :

1. الأعداد العقدية بالنظام القطبي .. أمثلة تطبيقية

Polar Form or Trigonometric Form of a Complex Number

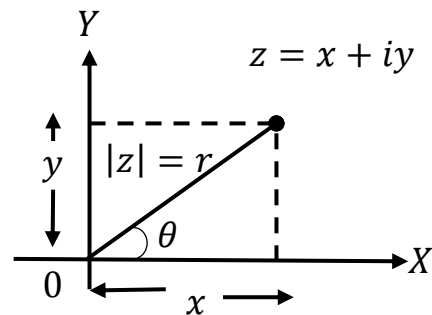
A complex number z , when written as

$$z = x + iy \quad \text{or} , \quad z = x + jy$$

is said to be expressed in **rectangular form**, also known as Cartesian coordinates .

But is also may be expressed in **polar form**

$$z = r \angle \theta$$



Geometrically, $|z|$ is the distance of the point from the origin r or can be represent by (A) . The number r (or A) is the length (or amplitude, modulus of the vector representing z ; that is,

$$r = |z| = \sqrt{x^2 + y^2} = \sqrt{z\bar{z}} \quad (r \geq 0) , \quad \theta = \tan^{-1}\left(\frac{y}{x}\right)$$

Conjugate of a Complex Number

The conjugate z^* or \bar{z} of a complex number z is obtained by **changing the sign of the imaginary part of the number**.

$$\text{Conjugate of } z = z^* = \text{Re}\{z\} - i\text{Im}\{z\} = r \angle -\theta$$

Now mathematical operation of complex number :

1. Addition $z_1 + z_2 = (x_1 + x_2) + i(y_1 + y_2)$
2. Subtraction $z_1 - z_2 = (x_1 - x_2) + i(y_1 - y_2)$
3. Multiplication $z_1 z_2 = (r_1 r_2) \angle (\theta_1 + \theta_2)$
4. Division $\frac{z_1}{z}$ —

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5. Reciprocal $\frac{1}{z} = \frac{1}{r} \angle -\theta$

6. Square root $\sqrt{z} = \sqrt{r} \angle \theta/2$

7. Complex conjugate $z^* = x - jy = r \angle -\theta$

$$+90^\circ = +\sqrt{-1} = +j = 1 \angle +90^\circ = 0 + j1$$

$$-90^\circ = -\sqrt{-1} = -j = 1 \angle -90^\circ = 0 - j1$$

$$\mp 180^\circ = (\sqrt{-1})^2 = -1 = 1 \angle \mp 180^\circ = -1 + j0$$

Converting Polar Form into Rectangular Form, (P → R)

(From Polar form to Rectangular form)

$$6 \angle 30^\circ = x + jy$$

However,

$$x = A \cos \theta, y = A \sin \theta$$

Therefore,

$$\begin{aligned} 6 \angle 30^\circ &= (6 \cos \theta) + j(6 \sin \theta) \\ &= (6 \cos \theta) + j(6 \sin \theta) \\ &= (6 \cos 30^\circ) + j(6 \sin 30^\circ) \\ &= (6 \times 0.866) + j(6 \times 0.5) \end{aligned}$$

Converting Rectangular Form into Polar Form (R → P)

(From Rectangular form to Polar form)

$$(5.2 + j3) = A \angle \theta$$

Where $A = \sqrt{5.2^2 + 3^2} = 6$ and $\theta = \tan^{-1} \frac{3}{5.2} = 30^\circ$

Hence, $(5.2 + j3) = 6 \angle 30^\circ$

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Multiplication in Polar Form

$$Z_1 Z_2 = (A_1 A_2) \angle (\theta_1 + \theta_2)$$

Multiplying together $6 \angle 30^\circ$ and $8 \angle -45^\circ$ in polar form gives us:

$$Z_1 Z_2 = (6 \times 8) \angle (30^\circ + (-45^\circ)) = 48 \angle -15^\circ$$

Division in Polar Form

$$\frac{Z_1}{Z_2} = \left(\frac{A_1}{A_2} \right) \angle \theta_1 - \theta_2$$
$$\frac{Z_1}{Z_2} = \left(\frac{6}{8} \right) \angle 30^\circ - (-45^\circ) = 0.75 \angle 75^\circ$$

Polar Coordinates

Let r and θ be polar coordinates of the point (x, y) corresponding to a nonzero complex number $z = x + iy$

Since, $x = r \cos \theta$, $y = r \sin \theta$

$$z = r(\cos \theta + i \sin \theta) , \quad \text{polar form of number } z$$

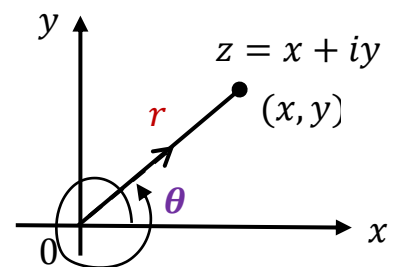
For example,

$$1 + i = \sqrt{2} \left[\cos \left(\frac{\pi}{4} \right) + i \sin \left(\frac{\pi}{4} \right) \right] = \sqrt{2} \left[\cos \left(\frac{-7\pi}{4} \right) + i \sin \left(\frac{-7\pi}{4} \right) \right]$$

The number θ is called an *argument* of z , (also called, 'phase' and 'angle')

θ is the directed angle measured from the positive x -axis to a point p and called (*argument* of z) and is denoted by : \arg ; $\theta = \arg z_1$

Hence the angles will be measured in *radian* and positioned in the *counterclockwise sense*. $\tan \theta = \frac{y}{x}$



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Important identity

1. $\arg(z_1 z_2) = \arg(z_1) + \arg(z_2)$
2. $\arg(z_1/z_2) = \arg(z_1) - \arg(z_2)$

Question : Find the value of (iz)

$$iz = (1) \left[\cos \frac{\pi}{2} + i \sin \frac{\pi}{2} \right] r (\cos \theta + i \sin \theta)$$

┌──────────┐
i

┌──────────┐
z

$$iz = r \left[\cos \left(\theta + \frac{\pi}{2} \right) + i \sin \left(\theta + \frac{\pi}{2} \right) \right]$$

iz has an important applications in Optics i.e. (*circular polarization*).

Example:

$\theta_1 = \arg(1 + i)$, $\theta_2 = \arg(-1 - i) \Rightarrow \tan \theta_1 = \tan \theta_2 = 1 \dots$ **PLOT!!**

Question : Use Cartesian coordinate system representation of z , simplified the multiplication of two different complex numbers.

$$z_1 z_2 = (x_1 + iy_1)(x_2 + iy_2) = (x_1 x_2 - y_1 y_2) + i(y_1 x_2 + y_2 x_1)$$

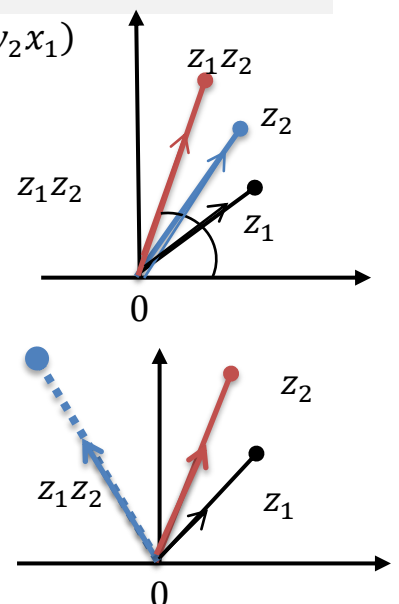
$$(1 + i)(2 + 3i) = 2 + 5i - 3 = -1 + 5i$$

$$z_1 = (1 + i) \rightarrow x_1 = 1, y_1 = 1, r_1 = \sqrt{2}, \theta_1 = 45^\circ,$$

$$\tan^{-1} \frac{3}{2} \text{ or } \theta_2 = 56.31^\circ,$$

For the *final results* $-1 + 5i$, will be :

$$r = 5.1, \theta = \tan^{-1} \frac{5}{-1}, \theta = 101.31^\circ$$



Complex Numbers

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المحاضرة الخامسة :

1. الدوال الاسية العقدية وخواصها مع امثلة .
2. قوى الاعداد العقدية مع امثلة .
3. جذور العدد العقدي مع أمثلة .

Exponential Function

الدالة الاسية العقدية

The polar form is $z = r(\cos \theta + i \sin \theta)$,

or , $z = re^{i\theta}$

Where $e^{i\theta} = (\cos \theta + i \sin \theta)$, is *Euler's formula* , and $e^{i\theta}$ (*complex exponential function*)

NOTE:

$$(1) z_1 z_2 = r_1 r_2 e^{i(\theta_1 + \theta_2)}$$

$$(2) \frac{z_1}{z_2} = \frac{r_1}{r_2} e^{i(\theta_1 - \theta_2)}$$

Question : Relate trigonometric function with complex exponential function

الربط بين الدوال الاسية العقدية والدوال المثلثية الحقيقية

Proof: $e^{-i\theta} = \cos \theta - i \sin \theta$

$$e^{i\theta} = \cos \theta + i \sin \theta \dots (1)$$

$$e^{-i\theta} = \cos \theta - i \sin \theta \dots (2)$$

Adding (1) and (2) : $e^{i\theta} + e^{-i\theta} = 2 \cos \theta \Rightarrow \cos \theta = \frac{e^{i\theta} + e^{-i\theta}}{2}$

subtracting (1) and (2)

$$e^{i\theta} = \cos \theta + i \sin \theta$$

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Powers of complex numbers

$$z^n = r^n e^{in\theta}, \quad (n = 0, \pm 1, \pm 2, \dots), \quad \text{where } (e^{i\theta})^n = e^{in\theta}$$

$$\text{Or } (\cos \theta + i \sin \theta)^n = \cos n\theta + i \sin n\theta = \cos \phi + i \sin \phi, \\ (n = 0, \pm 1, \pm 2, \dots) \quad (\text{de Moivre's theorem!!})$$

$$\text{Where } \phi = n\theta$$

Roots of complex number z

$$\frac{1}{z^n} = r^{\frac{1}{n}} \left[\cos \frac{\theta + 2k\pi}{n} + i \sin \frac{\theta + 2k\pi}{n} \right], \quad k = 0, 1, 2, \dots, n-1$$

Example

1. Solve the equation $z^3 + 1 = 0$, or in other words
2. Find z for the equation $z = (-1)^{\frac{1}{3}}$
3. Find the third roots (**ONLY**) of the equation $z^3 + 1 = 0$

Solution

$$z^3 = -1, = (-1)^{\frac{1}{3}},$$

$$x = -1, y = 0, r = \sqrt{x^2 + y^2} \Rightarrow r = 1$$

$$\theta = \tan^{-1} \left(\frac{y}{x} \right) \Rightarrow \theta = \pi, \quad n = 3, \quad k = 0, 1, 2$$

$$\text{1st root } k = 0, \quad z_1 = (1) \left[\cos \frac{\pi + 2(0)\pi}{3} + i \sin \frac{\pi + 2(0)\pi}{3} \right] \\ = \frac{1}{2} + i0.866 = 0.5 + i0.866$$

2nd root $k = 1$,

$$z_2 = \left[\cos \frac{\pi + 2\pi}{3} + i \sin \frac{\pi + 2\pi}{3} \right] \\ = \cos \pi + i \sin \pi = -1 + 0i$$

3rd root $k = 2$,

$$z_3 = \left[\cos \frac{\pi + 4\pi}{3} + i \sin \frac{\pi + 4\pi}{3} \right]$$

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$$= \cos \frac{5\pi}{3} + i \sin \frac{5\pi}{3} = 0.5 - 0.866i$$

The 3rd root $k = 2$ was $(0.5, -0.866)$

Examples

1. Find one value of $\arg(z)$ when

$$\text{a) } z = \frac{-2}{1+i\sqrt{3}}, \quad \text{b) } z = \frac{i}{-2-2i}, \quad \text{c) } z = (\sqrt{3}-i)^6$$

Solution:

$$\text{a) } z = \frac{-2}{1+i\sqrt{3}}, \quad \frac{-2}{1+i\sqrt{3}} \cdot \frac{1-i\sqrt{3}}{1-i\sqrt{3}} = \frac{(-2)(1-\sqrt{3}i)}{1+3}$$

$$= \frac{-2+2\sqrt{3}i}{4} = -\frac{1}{2} + \frac{1}{2}\sqrt{3}i$$

$$\therefore x = -\frac{1}{2} = -0.5$$

$$y = \frac{1}{2}\sqrt{3} = 0.866 \Rightarrow \theta = \arg(z) = \tan^{-1}\left(\frac{y}{x}\right) = \tan^{-1}\left(\frac{1/2\sqrt{3}}{-1/2}\right)$$

$$\theta = \tan^{-1}(-\sqrt{3}) \Rightarrow \boxed{\theta = -60}, \theta = 180^\circ - 60^\circ = 120^\circ$$

$$\text{b) } \frac{i}{-z-2i},$$

$$\frac{i}{-z-2i} = \frac{i}{-2-2i} * \frac{-2+2i}{-2+2i} = \frac{i(-2+2i)}{8} \quad 8$$

$$\frac{i}{-z-2i} = \frac{-2i+2}{8}$$

$$\frac{i}{-z-2i} = \frac{1-i}{4} = \frac{1}{4} - \frac{1}{4}i$$

$$x = \frac{1}{4}, y = -\frac{1}{4} \Rightarrow \theta = \tan^{-1}\left(\frac{-1/4}{1/4}\right) = \tan^{-1}(-1) = -45^\circ = 315^\circ = -\frac{\pi}{4} \equiv \frac{3\pi}{4}$$

$$\text{c) } z = (\sqrt{3}-i)^6$$

$$x = \sqrt{3}$$

$$y = -1, \quad \theta = \tan^{-1}\left(\frac{y}{x}\right) = \tan^{-1}\left(-\frac{1}{\sqrt{3}}\right) = -30^\circ$$

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$$n\theta = 6 * \theta = -30^\circ * 6 = -180^\circ = 360^\circ - 180^\circ = \pi$$

2. Use the polar form to show that

a) $i(1 - i\sqrt{3})(\sqrt{3} + i) = 2 + i2\sqrt{3}$;

b) $5i(2 + i) = 1 + 2i$;

c) $(-1 + i)^7 = -8(1 + i)$;

d) $(1 + i\sqrt{3})^{-10} = 2^{-11}(-1 + i\sqrt{3})$.

Solution

a) $i(1 - i\sqrt{3}) = i - i^2\sqrt{3} = \sqrt{3} + i$

$x = \sqrt{3}$

$y = +1, \quad \theta = \tan^{-1}\left(\frac{1}{\sqrt{3}}\right)$

L.H.S $(\sqrt{3} + i)(\sqrt{3} + i) = 3 - 1 + 2\sqrt{3}i = 2 + 2\sqrt{3}i$

b) $5i/(2 + i)$

$$\frac{5i}{2+i} = \frac{5i}{2+i} * \frac{2-i}{2-i} = \frac{5(1+2i)}{5} = 1 + 2i$$

c) $(-1 + i)^7 = -8(1 + i)$

L.H.S $(-1 + i)^7$

$x = -1$

$y = 1, \quad \theta = \tan^{-1}\left(\frac{y}{x}\right) \Rightarrow \theta = \tan^{-1}(-1) \Rightarrow \theta = -45^\circ,$

Then $\theta = 180^\circ - 45^\circ = 135^\circ$, Or, $\theta = \frac{3\pi}{4}$

$$7\theta = 7 * \frac{3\pi}{4} = \frac{21}{4}\pi$$

$$e^{i \cdot \frac{21}{4}\pi} = e^{i \cdot \frac{\pi}{4}}$$

R.H.S $-8 - 8i \Rightarrow x = -8$

$y = -8, \quad \theta = \tan^{-1}(1) \Rightarrow \theta = \frac{\pi}{4}$

$\theta = 45^\circ + 180^\circ = 225^\circ$

Or, $\theta = \frac{\pi}{4} + \pi$, $\theta = 5\frac{\pi}{4}$

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Roots: $i, (1 \pm \sqrt{3})/2$

d) $8^{\frac{1}{8}}$

$$z = 8^{\frac{1}{6}} \Rightarrow z^6 - 8 = 0, \boxed{8^{\frac{1}{6}} = 0.1666} \text{ using scientific calculator}$$

$$\left. \begin{array}{l} x = 8 \\ y = 0 \end{array} \right\} \Rightarrow r = 8 \text{ and } \boxed{\theta = 0}$$

$$n = 6, \quad \boxed{k = 0, 1, 2, 3, 4, 5, 6, 7}$$

$$w_0 = z^{\frac{1}{6}} = 1 \left[\cos\left(\frac{0 + 2(0)\pi}{6}\right) + i \sin\left(\frac{0 + 2(0)\pi}{6}\right) \right] = 1.414[1 + 0i] \quad w_0 = 1.414$$

$$w_1 = z^{\frac{1}{6}} = 1 \left[\cos\left(\frac{0 + 2\pi}{6}\right) + i \sin\left(\frac{0 + 2\pi}{6}\right) \right] = 1.414[0.5 + 0.866i],$$

$$w_1 = 0.707 + 1.225i$$

$$w_2 = z^{\frac{1}{6}} = 1 \left[\cos\left(\frac{0 + 4\pi}{6}\right) + i \sin\left(\frac{0 + 4\pi}{6}\right) \right] = 1.414[-0.5 + 0.866i],$$

$$w_2 = -0.707 + 1.225i$$

$$w_3 = z^{\frac{1}{6}} = 1 \left[\cos\left(\frac{0 + 6\pi}{6}\right) + i \sin\left(\frac{0 + 6\pi}{6}\right) \right] = 1.414[-1 + 0i], \quad w_3 = -1.414$$

$$w_4 = z^{\frac{1}{6}} = 1 \left[\cos\left(\frac{0 + 8\pi}{6}\right) + i \sin\left(\frac{0 + 8\pi}{6}\right) \right] = 1.414[-0.5 - 0.866i], \quad w_4 = -0.707 - 1.225i$$

$$w_5 = z^{\frac{1}{6}} = 1 \left[\cos\left(\frac{0 + 10\pi}{6}\right) + i \sin\left(\frac{0 + 10\pi}{6}\right) \right] = 1.414[0.5 - 0.866i], \quad w_5 = 0.707 - 1.225i$$

$$w_6 = z^{\frac{1}{6}} = 1 \left[\cos\left(\frac{0 + 12\pi}{6}\right) + i \sin\left(\frac{0 + 12\pi}{6}\right) \right] = 1.414[1 + 0i],$$

$$w_6 = 1.414$$

$$w_7 = z^{\frac{1}{6}} = 1 \left[\cos\left(\frac{0 + 14\pi}{6}\right) + i \sin\left(\frac{0 + 14\pi}{6}\right) \right]$$

$$= 1.414[0.5 + 0.866i],$$

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Roots are then,

$$\pm\sqrt{2}, \frac{(1 \pm i\sqrt{3})}{\sqrt{2}}, \frac{(-1 \pm i\sqrt{3})}{\sqrt{2}}$$

Examples

4. Find a value of $\arg z$ when $z_1 \neq 0$ and $z_2 \neq 0$;

a) $z = \frac{z_1}{z_2}$

b) $z = z^n (n = 1, 2, \dots)$

c) $z = z^{-1}$

Solution :

a) $Z = \frac{z_1}{z_2} = \frac{r_1 e^{i\theta}}{r_2} = \left(\frac{r_1}{r_2}\right) e^{i(\theta_1 - \theta_2)}$

Since, $\boxed{\arg(z) = \arg(z_1) - \arg(z_2)}$

b) $z = z^n (n = 1, 2, \dots)$

$z = r^n e^{in\theta} = r^n [\cos(n\theta) + i\sin(n\theta)] \Rightarrow \arg z^n \Rightarrow n \arg z_1$

c) $z = z^{-1} \Rightarrow r^{-1} e^{-i\theta_1}, \arg z^{-1} = -\arg z_1$

5. Find four roots of the equation $z^4 + 4 = 0$ and use them to factor $z^4 + 4$ into quadratic factors with real coefficient.

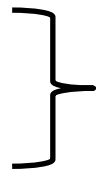
$$z^4 + 4 = 0 \Rightarrow (z^2 + 2i)(z^2 - 2i) = 0$$

$$z^2 + 2i = 0 \Rightarrow z^2 = -2i, \quad z = (-2i)^{\frac{1}{2}}$$

or, $z^2 - 2i = 0 \Rightarrow z^2 = 2i, \quad z = (2i)^{\frac{1}{2}}$

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

$$z = (2i)^{\frac{1}{2}}$$



Compute the solution!

Roots

Or, $z^4 + 4 = 0$

$$z^4 + 2 + 2z + 2 - 2z = 0$$

$$z^4 + 2z + 2 + 0 - 2z + 2 = 0$$

$$z^4 + 2z + z^2 + 2 - z^2 + 0 - 2z + 2 = 0$$

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$$(z^2 + 2z + 2)(z^2 - 2z + 2) = 0$$

$(z^2 + 2z + 2)$ or $(z^2 - 2z + 2) = 0$ *then complete the solution.*

Example:

Let $z_1 = 2 + 3i$ and $z_2 = 4 + 5i$, Find (in the form $x + iy$):

- a) $z_1 z_2$
- b) $(z_1 + z_2)^2$,
- c) $1/z_1$,
- d) z_1/z_2 .

Solution:

$$z_1 z_2 = (2 + 3i)(4 - 5i) = 8 + 2i + 15 = 23 + 2i$$

$$(z_1 z_2)^2 = (23 + 2i)^2 = 23^2 + 2(23)(2)i - 4 = \dots$$

$$z_1 = 2 + 3i$$

$$z_2 = 4 - 5i$$

$$z_1 + z_2 = 6 - 2i$$

$$(z_1 + z_2)^2 = (6 - 2i)^2 = 36 - 24i - 4 = 32 - 24i$$

$$\frac{1}{2 + 3i} = \frac{2 - 3i}{2 - 3i} \cdot \frac{2 + 3i}{2 + 3i} = \frac{2 - 3i}{4 + 9} = \frac{2 - 3i}{13} = \frac{2}{13} - \frac{3}{13}i$$

$$\begin{aligned} \frac{z_1}{z_2} &= \frac{2 + 3i}{4 - 5i} \cdot \frac{4 + 5i}{4 + 5i} = \frac{(2 + 3i)(4 + 5i)}{16 + 25} = \frac{-7 + 22i}{41} \\ &= -\frac{7}{41} + \frac{22}{41}i \end{aligned}$$

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المحاضرة السادسة :

التطبيقات الفيزيائية للاعداد والدوال العقدية .

Physical Applications

1. Wave Equation

The mathematical representation of wave is given by $y = Ae^{i(kx-wt)}$,
Find the intensity I .

Solution:

$$z = re^{i\theta}$$

\Rightarrow

$$\begin{aligned} z &\equiv y \\ r &\equiv A = \text{amplitude} \\ \theta &\equiv \text{angle (or phase.)} \equiv (kx - wt) \\ &\text{In PHYSICS} \\ &\theta \text{ is called (PHASE)} \end{aligned}$$

since, $zz^* = |z|^2 = r^2$ in mathematics

$yy^* \equiv |y|^2 = A^2$ in physics

i.e. $yy^* = |y|^2 = Ae^{i(kx-wt)} * Ae^{-i(kx-wt)}$

Since ,

$$Ae^{i(kx-wt)} * Ae^{-i(kx-wt)} = A^2 e^{i(kx-wt)-i(kx-wt)} = A^2 e^0$$

$$|y|^2 = A^2 * (1) = A^2$$

$$\Rightarrow |y|^2 \equiv I = A^2$$

Activity : Find $y_1 + y_2, y_1 - y_2, y_1 y_2, |y_1 - y_2|$ for wave of the same phase of different amplitude.

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Answer :

$y_1 + y_2$

$$y = A_1 e^{i(k_1 x_1 - \omega_1 t_1)}$$

$$y = A_2 e^{i(k_2 x_2 - \omega_2 t_2)}$$

$$y_1 + y_2 = A_1 e^{i(k_1 x_1 - \omega_1 t_1)} + A_2 e^{i(k_2 x_2 - \omega_2 t_2)}$$

for wave of the **same** phase of **different** amplitude ,

$$(k_1 x_1 - \omega_1 t_1) \equiv (k_2 x_2 - \omega_2 t_2) = (kx - \omega t)$$

Then ,

$$y_1 = A_1 e^{i(kx - \omega t)}$$

$$y_2 = A_2 e^{i(kx - \omega t)}$$

$$y_1 + y_2 = (A_1 + A_2) [\cos(kx - \omega t) + i \sin(kx - \omega t)]$$

$$y_1 + y_2 = (A_1 + A_2) [\cos(kx - \omega t) + i \sin(kx - \omega t)]$$

$$|y_1 + y_2| = (A_1 + A_2)$$

For, **$y_1 - y_2$**

$$y_1 - y_2 = (A_1 - A_2) [\cos(kx - \omega t) + i \sin(kx - \omega t)]$$

Now,

$|y_1 - y_2|$

$$|y_1 - y_2| = \sqrt{(A_1 - A_2)^2 \cos^2(kx - \omega t) + (A_1 - A_2)^2 \sin^2(kx - \omega t)}$$

$$|y_1 - y_2| = \sqrt{(A_1 - A_2)^2 \{ \cos^2(kx - \omega t) + \sin^2(kx - \omega t) \}}$$

Then ,

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then, *Capacitive*,

$$C = \frac{1}{2\pi f X_C} = \frac{1}{2\pi(50)(20)} F, \quad C = \frac{10^6}{2\pi(50)(20)} \mu F = 159.2 \mu F$$

(d) *Impedance*, $Z = 15 \angle -60^\circ$

$$Z = 15 \angle -60^\circ = 15[\cos(60^\circ) + j\sin(-60^\circ)] = 7.50 - j12.99 \Omega.$$

Hence,

resistance = 7.50Ω and capacitive reactance, $X_C = 12.99 \Omega$.

Since

$$\frac{1}{2\pi f C} \quad \text{then capacitive, } C = \frac{1}{2\pi f X_C} = \frac{10^6}{2\pi(50)(12.99)} \mu F = 245 \mu F$$

Example :

An alternative voltage of 240V, 50Hz is connected across an impedance of $(60 - j100) \Omega$.

Determine the :

- resistance
- capacitance
- magnitude of the impedance and its phase angle and
- current flowing

Solution

Impedance $Z = (60 - j100) \Omega$. Hence resistance = 60Ω .

(a) Capacitive reactance $X_C = 100 \Omega$, and Since

$$X_C = \frac{1}{2\pi f C}$$

then *capacitance*,

$$C = \frac{1}{2\pi f X_C} = \frac{1}{2\pi(50)(100)} = \frac{10^6}{2\pi(50)(100)} \mu F = 31.83 \mu F$$

(c) **Magnitude of impedance**,

$$|Z| = \sqrt{(60)^2 + (-100)^2} = 116.6 \mu F$$

Phase angle, or $\arg Z = \tan^{-1} \left(\frac{-100}{60} \right) = -59.04^\circ$

(b) **Current flowing**,

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$$I = \frac{V}{Z} = \frac{240 \angle 0^\circ}{116.6 \angle -59.04^\circ} = 2.058 \angle 59.04^\circ \text{ A}$$

Example :

For the parallel circuit shown in Fig., determine (,using complex numbers)the values of:

- (a) current I ,and
- (b) its phase relative to the 240V supply

Solution

✓ Current $I = \frac{V}{Z}$.

✓ Impedance Z for the three-branch parallel circuit is given by :

$$\frac{1}{Z} = \frac{1}{Z_1} + \frac{1}{Z_2} + \frac{1}{Z_3}$$

Where

$$Z_1 = 4 + j3, \quad Z_2 = 10 \quad \text{and} \quad Z_3 = 12 - j5$$

✓ Admittance , $Y_1 = \frac{1}{Z_1} = \frac{1}{4+j3}$

$$= \frac{1}{4+j3} \times \frac{4-j3}{4-j3} = \frac{4-j3}{4^2+3^2}$$

$$Y_1 = 0.160 - j0.120 \text{ siemens}$$

✓ Admittance , $Y_2 = \frac{1}{Z_2} = \frac{1}{10}$

$$Y_2 = 0.10 \text{ siemens}$$

✓ Admittance , $Y_3 = \frac{1}{Z_3} = \frac{1}{12-j5}$

$$= \frac{1}{12-j5} \times \frac{12+j5}{12+j5} = \frac{12+j5}{12^2+5^2}$$

$$Y_3 = 0.0710 + j0.0296 \text{ siemens}$$

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$$\begin{aligned}\text{Total admittance, } Y &= Y_1 + Y_2 + Y_3 \\ &= (0.160 - j0.120) + (0.10) + (0.0710 + j0.0296) \\ &= 0.331 - j0.0904 \\ Y &= 0.343 \angle -15.28^\circ \text{ siemens}\end{aligned}$$

$$\text{Current, } I = \frac{V}{Z} = VY$$

$$I = (240 \angle 0^\circ) (0.343 \angle -15.28^\circ) = 82.32 \angle -15.28^\circ \text{ A}$$

$$I = 82.32 \angle -15.28^\circ \text{ A}$$

3. Mechanics

(a) *Three coplanar forces*

Determine the

- ✓ magnitude and
- ✓ direction of the resultant of the three coplanar forces given below, when they act at a point :
 - ◆ Force A, 10N acting at 45° from the positive horizontal axis,
 - ◆ Force B, 8N acting at 120° from the positive horizontal axis,
 - ◆ Force C, 15N acting at 210° from the positive horizontal axis.

Solution

The space diagram is shown in the figure .

The forces may be written as complex numbers.

Thus

$$\text{force A, } F_A = 10 \angle 210^\circ ,$$

$$\text{force B, } F_B = 8 \angle 120^\circ ,$$

$$\text{force C, } F_C = 15 \angle 210^\circ .$$

$$\diamond \text{ The resultant force } = f_A + f_B + f_C$$

$$= 10 \angle 45^\circ + 8 \angle 120^\circ + 15 \angle 210^\circ$$

$$F = 10(\cos 45^\circ + j \sin 45^\circ) + 8(\cos 120^\circ + j \sin 120^\circ) + 15(\cos 210^\circ + j \sin 210^\circ) F$$

$$= 7.071 + j7.071 + (-4.00 + j6.928) + (-12.99 - j7.5) = -9.919 + j6.499$$

$$F = -9.919 + j6.499$$

Since

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$-9.919 + j6.499$ lies in the second quadrant

❖ *Magnitude of resultant force*

$$F = \sqrt{(-9.919)^2 + 6.499^2} = 11.86N$$

❖ *Direction of resultant force*

$$= \tan^{-1} \left(\frac{6.499}{-9.919} \right) = 146.77^\circ$$

since $-9.919 + j6.499$ lies in the second quadrant).

Solving the harmonic oscillator

A harmonic oscillator is governed by the equation

$$ma = -kx \quad \dots(1)$$

Where a is acceleration .

This provides us with the differential equation

$$\frac{d^2x}{dt^2} + \frac{k}{m}x = 0 \quad \dots(1)$$

We know that the solution of this equation can be written as sine and cosine :

$$x(t) = A\cos(\omega_0 t) + B\sin(\omega_0 t)$$

Where $\omega_0 = \sqrt{k/m}$, and the constants A and B are chosen to match initial conditions.

For example if $x(0) = x_0$ and $v(0) = \left(\frac{dx}{dt}\right)_{t=0}$, then

$$A = x_0 , B = 0$$

An equivalent way to write this solution is to put

$$x = Ae^{i(\omega_0 t + \phi_0)}$$

And match initial conditons by adjusting the constants A and ϕ_0 . With the initial conditions chosen above .we would put

$$A = x_0 \text{ and } \phi_0 = 0$$

This is easy to see:

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$$\frac{dx}{dt} = i\omega_0 A e^{i(\omega_0 t + \phi_0)} = i\omega_0 x \quad \dots (2)$$

$$\frac{d^2x}{dt^2} = -\omega^2 A e^{i(\omega_0 t + \phi_0)} = -\omega^2 x \quad \dots (3)$$

Substitute eq. (3), (2) in to (1)

$$-\omega^2 m x + k x = 0$$

Then the solution satisfied

$$\omega_0 = \sqrt{k/m}$$

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Complex Functions

المحاضرة السابعة :

الدوال العقدية مع أمثلة تطبيقية

Complex Functions الدوال العقدية

Real part of $f(z)$

Imaginary part of $f(z)$

$$w = f(z) = U(x, y) + iV(x, y)$$

The variable z is sometimes called an *independent* variable, w is called a *dependent* variable.

Example:

If $f(z) = z^2$, then find $f(z)$ if $z = 2i$

$$f(2i) = (2i)^2 = -4$$

Example

If $w = z^2$, then $u + iv = (x + iy)^2 = x^2 - y^2 + 2ixy$, and the transformation is

$$\begin{aligned} f(z) &= z^2 = (x + iy)^2 \\ f(z) &= x^2 + 2xyi - y^2 \end{aligned}$$

$$U = x^2 - y^2, \quad V = 2xy$$

Example:

Illustrate the function

$$\begin{aligned} \overline{z^2} &= \overline{u(x,y) + iv(x,y)} \\ \Rightarrow u(x,y) &= \sqrt{x^2 + y^2} \\ \Rightarrow v(x,y) &= -y \end{aligned}$$

Elementary Functions

1. **Polynomial** function are defined by

$$w = a_0z^n + a_1z^{n-1} + \dots + a_{n-1}z + a_n = P(z)$$

Where $a_0 \neq 0, a_1, \dots, a_n$ are complex constants and n is a positive integer called the degree of the polynomial $P(z)$.

Complex Numbers

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Complex Exponential function

e, i, π

Euler's formula

$$e^{i\theta} = \cos\theta + i\sin\theta$$

De'Moivre theorem

$$e^{i(n\theta)} = e^{in\theta} = \cos(n\theta) + i\sin(n\theta)$$

2. **Rational Algebraic** functions are defined by $w = \frac{P(z)}{Q(z)}$

Where $P(z), Q(z)$ are polynomials $Q(z) \neq 0$.

3. **Exponential functions** are defined by

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

Where $e = 2.71828 \dots$ is the natural base of logarithms. If a is real and positive, we define: $a^z = e^{z \ln a}$ (*prove*)

Where $\ln a$ is the natural logarithm of a .

Proof

$$w = a^z \Rightarrow \ln w = \ln a^z \Rightarrow \ln w = z \ln a$$

$$\therefore w = e^{z \ln a}$$

* دالة أسية مرفوعة الى (الاس مضروب في لوغاريتم الاساس)

Complex exponential functions have properties similar to those of real exponential function. For example,

$$e^{z_1} * e^{z_2} = e^{z_1+z_2},$$

$$\frac{e^{z_1}}{e^{z_2}} = e^{z_1-z_2}$$

4. **Trigonometric** functions (or circular functions) $\cos z, \sin z$, etc. can be defined in terms of exponential functions as follows.

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$$\sin z = \frac{e^{iz} - e^{-iz}}{2i}, \quad \cos z = \frac{e^{iz} + e^{-iz}}{2}$$

$$\tan z = \frac{\sin z}{\cos z} = \frac{e^{iz} - e^{-iz}}{i(e^{iz} + e^{-iz})}$$

$$\cot z = \frac{\cos z}{\sin z} = \frac{1}{i \left(\frac{e^{iz} + e^{-iz}}{e^{iz} - e^{-iz}} \right)}$$

- $\sin^2 z + \cos^2 z = 1, \quad 1 + \tan^2 z = \sec^2 z,$
 $\quad \quad \quad 1 + \cot^2 z = \csc^2 z$
- $\sin(-z) = -\sin z, \quad \cos(-z) = \cos z,$
 $\quad \quad \quad \tan(-z) = -\tan z$
- $\sin(z_1 \pm z_2) = \sin z_1 \cos z_2 \pm \cos z_1 \sin z_2$
 $\cos(z_1 \pm z_2) = \cos z_1 \cos z_2 \mp \sin z_1 \sin z_2$

5. Hyperbolic Functions are defined as follows

$$\sinh z = \frac{e^z - e^{-z}}{2}, \quad \cosh z = \frac{e^z + e^{-z}}{2}$$

$$\operatorname{sech} z = \frac{1}{\cosh z} = \frac{2}{e^z + e^{-z}}, \quad \operatorname{csch} z = \frac{1}{\sinh z} = \frac{2}{e^z - e^{-z}}$$

$$\tanh z = \frac{\sinh z}{\cosh z} = \frac{e^z - e^{-z}}{e^z + e^{-z}}, \quad \operatorname{csch} z = \frac{\cosh z}{\sinh z} = \frac{e^z + e^{-z}}{e^z - e^{-z}}$$

The following properties hold

- $\cosh^2 z - \sinh^2 z = 1, \quad 1 - \tanh^2 z = \operatorname{sech}^2 z,$
 $\quad \quad \quad \coth^2 z - 1 = \operatorname{csch}^2 z$
- $\sinh(-z) = -\sinh z, \quad \cosh(-z) = \cosh z,$
 $\quad \quad \quad \tanh(-z) = -\tanh z$
- $\sinh(z_1 \pm z_2) = \sinh z_1 \cosh z_2 \pm \cosh z_1 \sinh z_2$
 $\quad \quad \quad \cosh(z_1 \pm z_2) = \cosh z_1 \cosh z_2 \pm \sinh z_1 \sinh z_2$
- The following relations exist between the trigonometric or circular functions and the hyperbolic functions.

$$\sin iz = i \sinh z, \quad \cos iz = \cosh z,$$

$$\tan iz = i \tanh z$$

$$\sinh iz = i \sin z, \quad \cosh iz = \cos z,$$

$$\tanh iz = i \tan z$$

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Logarithmic Functions:

If $z = e^w$, then we write $w = \ln z$, called the natural logarithm of z

$$w = \ln z, \quad z = r e^{i\theta}$$

$$w = \ln(r e^{i\theta}) = \ln r + \ln e^{i\theta}$$

$$w = \ln z = \ln r + i(\theta + 2k\pi), \quad k = 0, \pm 1, \pm 2, \dots$$

Where $z = r e^{i\theta} = r e^{i(\theta + 2k\pi)}$

$\ln z \Rightarrow$ is multiple-valued function. **The principle branch** of principle value of $\ln z$ is defined as:

$$\ln r + i\theta, \quad \text{where } 0 \leq \theta < 2\pi$$

- The logarithmic function can be defined for real bases other than e . If

$$z = a^w, \quad w = \log_a z$$

Where $a > 0$ and $a \neq 0, 1$.

In this case $z = e^{w \ln a}$ and so $w = (\ln z) / \ln a$

6. Inverse Trigonometric Functions (تعطى)

If $z = \sin w$, the $w = \sin^{-1} z$ is called the inverse sine of z : or arc sine of z .

$$w = \sin^{-1} z \Rightarrow \text{(multiple-valued function)}$$

- $\sin^{-1} z = \frac{1}{i} \ln(iz + \sqrt{1 - z^2}), \quad \cos^{-1} z = \frac{1}{i} \ln(z + \sqrt{z^2 - 1})$

7. Inverse Hyperbolic functions(تعطى)

If $z = \sinh w$, the $w = \sinh^{-1} z$ is called the inverse hyperbolic sine of z .

$$w = \sinh^{-1} z \Rightarrow \text{(multiple-valued function)}$$

- $\sinh^{-1} z = \ln(z + \sqrt{z^2 + 1}), \quad \cosh^{-1} z = \ln(z + \sqrt{z^2 - 1}),$

Example

1. Prove that:

- a) $e^{z_1} * e^{z_2} = e^{z_1+z_2}$
- b) $|e^z| = e^x$
- c) $e^{z+2k\pi i} = e^z, \quad k = 0, \pm 1, \pm 2, \dots$

Solution

a) By definition

$$e^z = e^x(\cos y + i \sin y) \quad \text{where } \begin{cases} z = x + iy \\ z_1 = x_1 + iy_1 \\ z_2 = x_2 + iy_2 \end{cases}$$

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$$\begin{aligned} \therefore e^z * e^z &= e^{x_1}(\cos y_1 + i \sin y_1) * e^{x_2}(\cos y_2 + i \sin y_2) = e^{x_1} * e^{x_2} \\ &(\cos y_1 + i \sin y_1)(\cos y_2 + i \sin y_2) = e^{x_1+x_2} \cos(y_1 + y_2) \\ &+ i e^{x_1+x_2} \sin(y_1 + y_2) \end{aligned}$$

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

c) By part (a)

$$e^{z+2k\pi i} = e^z * e^{2k\pi i} = e^z(\cos 2k\pi + i \sin 2k\pi) = e^z$$

$2k\pi i \Rightarrow$ is a **period** of the function ,In particular, **e^z has period $2\pi i$** .

2. Find the value of $\ln(1 - i)$. What is the principle value?

Or, determine the Principle value of $\ln(1 - i)$.

$$\ln z = \ln(re^{i\theta}) = \ln r + i\theta$$

$$z = 1 - i \Rightarrow x = 1, y = -1,$$

$$r = \sqrt{2}$$

$$\theta = -45^\circ, \text{ or } -\frac{\pi}{4}$$

$$\ln z = \ln(1 - i) = \ln \sqrt{2} + i \left(-\frac{\pi}{4} + 2k\pi \right) =$$

$$\frac{1}{2} \ln 2 + \frac{7\pi}{4} i + 2k\pi i$$

The **principle value** is ($k = 0$), $\left(\frac{1}{2} \ln 2 + \frac{7\pi}{4} i \right)$

a) Find the principle value of i^i .

Solution

(a) by definition $z^i = e^{i \ln z} = e^{i\{\ln r + i(\theta + 2k\pi)\}} = e^{i \ln r - (\theta + 2k\pi)}$

$$= e^{-(\theta + 2k\pi)} \{ \cos(\ln r) + i \sin(\ln r) \}$$

$$0 \leq \theta \leq 2\pi$$

$$k = 0, \text{ then } z^i = e^{-\theta} \{ \cos(\ln r) + i \sin(\ln r) \}$$

(b) By definition, $i^i = e^{i \ln i}$, the principle value $= i^i = e^{-\pi/2}$

Now ,

$$\text{Let } w = Z^Z, \quad \ln w = Z \ln Z$$

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Example: $(1 + i)^{(2-5i)}$

Method#1

Let $w = (1 + i)^{(2-5i)}$

$$\ln w = (2 - 5i) \ln(1 + i) \quad , \quad \ln z = \ln r + i\theta \quad ,$$

$$x = 1, y = 1, r = \sqrt{2}, \quad \theta = 45^\circ, \text{ or } \frac{\pi}{4}$$

$$\ln(1 + i) = \ln\sqrt{2} + i\frac{\pi}{4}$$

$$\ln w = (2 - 5i) \ln(1 + i) = (2 - 5i) \left[\ln\sqrt{2} + i\frac{\pi}{4} \right]$$

$$\ln w = 2\ln\sqrt{2} + i\frac{\pi}{2} - 5\ln\sqrt{2}i + \frac{5\pi}{4}$$

Then taking the exponential of both sides

Method#2

$$w = (1 + i)^{(2-5i)}$$

$$w = e^{(2-5i)\ln(1+i)} = e^{(2-5i)\left[\ln\sqrt{2} + i\frac{\pi}{4}\right]} = e^{2\ln\sqrt{2} + i\frac{\pi}{2} - 5\ln\sqrt{2}i + 5\frac{\pi}{4}}$$

$$w = e^{\left(2\ln\sqrt{2} + 5\frac{\pi}{4}\right) + i\left(\frac{\pi}{2} - 5\ln\sqrt{2}\right)}$$

$$w = e^{\left(2\ln\sqrt{2} + 5\frac{\pi}{4}\right)} \times e^{i\left(\frac{\pi}{2} - 5\ln\sqrt{2}\right)}$$

Make use of Euler's formula

$$e^{i\theta} = \cos\theta + i\sin\theta$$

Solve: $i^{(2i)}$, $(1 - i)^{(2.5-1.3i)}$, 10^{-7i} , $(-9 + \sqrt{3}i)^{(-6i)}$

(a) $w = i^{2i}$
 $\ln w = (2i)\ln(i)$

$$\ln z = \ln r + i\theta$$

$$\ln i = \ln 1 + i\frac{\pi}{2} = 0 + i\frac{\pi}{2}, \quad \ln i = i\frac{\pi}{2}$$

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Then ,

$$\ln w = (2i) \left[i \frac{\pi}{2} \right] = -\pi$$

$$\ln w = -\pi$$

Taking **exponential** for both sides:

$$e^{\ln w} = e^{-\pi} \rightarrow w = e^{-\pi}$$

$$w = e^{-\pi}$$

$$(b) \quad (1 - 3i)^{(2.5-1.3i)}$$

$$w = (1 - 3i)^{(2.5-1.3i)} \rightarrow \ln w = \ln[(1 - 3i)^{(2.5-1.3i)}]$$

$$\ln w = (2.5 - 1.35i)\ln(1 - 3i)$$

$$\ln z = \ln r + i\theta$$

$\ln(1 - 3i)$!!!!!

$$x = 1, \quad y = -3, \quad r = 3.16, \quad \theta = -7.16^\circ \text{ or } \theta = 288.4^\circ, \quad \theta = 1.6\pi$$

$$\ln(1 - 3i) = \ln(3.16) + 288.4^\circ i$$

$$\therefore \ln w = \ln(3.16) + 288.4^\circ i = 1.15 + 288.4^\circ i$$

Then ,

$$e^{\ln w} = e^{1.15+288.4^\circ i}$$

$$w = e^{1.15} \times e^{288.4^\circ i}$$

$$(1 - 3i)^{(2.5-1.3i)} = 3.16[\cos 288.4^\circ + i \sin 288.4^\circ]$$

$$(1 - 3i)^{(2.5-1.3i)} = (3.16 \times 0.316) - i(3.16 \times 0.949)$$

$$(1 - 3i)^{(2.5-1.3i)} = 1.14 - 2.99i$$

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Complex Functions

أمثلة (أضافية) عن الدوال العقدية

Example 1 : Find the value of $\ln(1 - i)$. What is the principle value?

Or, determine the **Principle value** of $\ln(1 - i)$.

$$\ln z = \ln(re^{i\theta}) = \ln r + i\theta \quad \pi = 3.14$$

$$z = 1 - i \Rightarrow x = 1, \quad y = -1, \quad r = \sqrt{2}$$

$$\theta = -45^\circ, \text{ or } \left(-\frac{\pi}{4}\right), \text{ or } \left(+\frac{7\pi}{4}\right), \text{ or } (-0.785 \text{ or } 5.49)$$

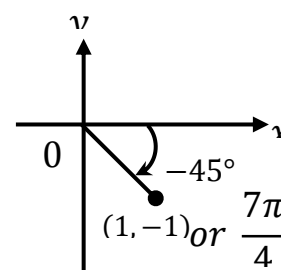
$$\ln z = \ln(1 - i) = \ln \sqrt{2} + i \left(-\frac{\pi}{4} + 2k\pi\right)$$

$$= \frac{1}{2} \ln 2 + \frac{7\pi}{4} i + 2k\pi i$$

The **principle value** is ($k = 0$), $\left(\frac{1}{2} \ln 2 + \frac{7\pi}{4} i\right)$

Or,

$$\ln(1 - i) = 0.35 - 0.79i, \quad \text{or}, \quad \ln(1 - i) = 0.35 + 5.49i$$



Example 2: Find the value of e^{1+i} .

Solution

$$e^{1+i} = e^1 \cdot e^i$$

باستخدام الحاسبة اليدوية ، فان

$$e^1 = 2.718$$

أما e^i ، والتي تمثل **دالة اسية عقدية** يتم استخدام صيغة أويلر (Euler's formula)

$$e^{i\theta} = \cos\theta + i\sin\theta$$

$$e^i = \cos(1) + i\sin(1) = 0.54 + 0.84i$$

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Example 3:

سبق وان تم الإشارة في محاضرات سابقة بان هناك :

✓ **Power of Z** $\Rightarrow Z^n$, n is integer number may be positive or negative

✓ **Root of Z** $\Rightarrow Z^{1/n}$, n is integer and positive .

الان اذا كان (عدد عقدي او دالة عقدية) مرفوع (لعدد عقدي او دالة عقدية) أخرى ... (سبق وان اعطينا الامثلة التالية) :

$$Z^Z, (1+i)^i, i^{2i}, 5^{-(1-2i)}, \dots$$

Example 3 : $(1+i)^{(2-5i)}$

Method#1

Let , $w = (1+i)^{(2-5i)}$

$$\ln w = (2-5i) \ln(1+i) \quad \dots(1)$$

$$\ln z = \ln r + i\theta ,$$

$$x = 1, y = 1 ,$$

$$r = \sqrt{x^2 + y^2} \Rightarrow r = \sqrt{2} ,$$

$$\theta = \tan^{-1}(y/x) \Rightarrow \theta = 45^\circ , \text{ or } \frac{\pi}{4} , \text{ or } 0.785 \text{ rad.}$$

$$\ln(1+i) = \ln\sqrt{2} + i\frac{\pi}{4}$$

Or ,

$$\ln(1+i) = 0.346 + 0.785i$$

وبتعويض هذا الناتج في المعادلة (1) نجد ان

$$\ln w = (2-5i) \ln(1+i) = (2-5i) \left[\ln\sqrt{2} + i\frac{\pi}{4} \right]$$

$$\ln w = 2\ln\sqrt{2} + i\frac{\pi}{2} - 5\ln\sqrt{2}i + \frac{5\pi}{4}$$

Then taking the exponential of both sides

Complex Numbers

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Method#2

$$w = (1 + i)^{(2-5i)}$$
$$w = e^{(2-5i)\ln(1+i)} \quad \dots (1)$$

$$w = e^{(2-5i)[\ln\sqrt{2} + i\frac{\pi}{4}]} = e^{(2-5i)[0.346 + 0.785i]}$$

$$w = e^{0.692} \times e^{1.57i} \times e^{-1.73i} \times e^{3.925}$$
$$w = e^{4.617} \times e^{-0.16i}$$

باستخدام الحاسبة اليدوية لأنها دالة حقيقية

تحسب باستخدام صيغة اويلر (Euler's formula) لأنها دالة أسية عقدية ،

$$e^{i\theta} = \cos\theta + i\sin\theta$$

$$w = 101.19[\cos 0.16 - i\sin 0.16]$$

راجع الملاحظة السابقة في طريقة ايجادها ،

$$w = 99.9 - 16.13i$$

Example 4: Evaluate $\sin(i)$

Solution

Method#1:

$$\sin z = \frac{e^{iz} - e^{-iz}}{2i}$$

بالمقارنة مع المسألة نجد ان $z = i$

$$\therefore \sin z = \frac{e^{iz} - e^{-iz}}{2i} = \frac{i}{2i^2} [e^{iz} - e^{-iz}]$$

بضرب البسط والمقام ب (i)

Then ,

$$\sin z = \frac{-i}{2} [e^{iz} - e^{-iz}]$$

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$$\therefore \sin(i) = \left(\frac{-i}{2}\right) [e^{i(i)} - e^{-i(i)}] = \left(\frac{-i}{2}\right) [e^{-1} - e^{+1}]$$

(لاحظ ان e^{-1} ، e^{+1} دوال اسية حقيقية يمكن ايجاد قيمتها باستخدام الحاسبة اليدوية) .

$$e^{+1} = 2.718,$$

$$e^{-1} = \frac{1}{e^1} = \frac{1}{2.718} = 0.367$$

$$\therefore \sin(i) = \left(\frac{-i}{2}\right) [e^{i(i)} - e^{-i(i)}] = \left(\frac{-i}{2}\right) [0.367 - 2.718] = 1.18i$$

$$\therefore \sin(i) = 1.18i$$

Example 5: Evaluate $\sinh(1 + i)$

Solution

$$\sinh z = \frac{e^z - e^{-z}}{2}$$

$$\sinh(1 + i) = \frac{e^{(1+i)} - e^{-(1+i)}}{2} = \frac{1}{2} [e^1 \times e^i - e^{-1} \times e^{-i}]$$

$$\sinh(1 + i) = \frac{1}{2} [2.718(0.54 + 0.84i) - 0.367(0.54 - 0.89i)] = 0.635 + 1.30i$$

$$\sinh(1 + i) = 0.635 + 1.29i$$

Now,

$$i \sinh(1 + i) = -1.29 + 0.635i$$

Activity :

1. Evaluate $\cos(i)$
2. Evaluate $\cos(1 + i)$
3. Evaluate $\cosh(i)$
4. Evaluate $\cosh(1 + i)$

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Complex Derivative

المحاضرة الثامنة :

مشتقة الدوال العقدية وتطبيقاتها

Derivative of complex function were defined in terms of *limit* and the other in terms of *formulas* ;

أي لغرض ايجاد مشتقة الدالة العقدية فان هناك طريقتين :

✓ الاولى هي استخدام (**الغايات**) و

✓ الثانية استخدام (**قواعد المشتقات**)

وهو نفس الاسلوب المتبع سابقا في ايجاد مشتقة الدوال في حسابان

التكامل والتفاضل للدوال الحقيقية وكالاتي :

$$f'(Z_0) = \frac{\Delta w}{\Delta Z} = \lim_{\Delta Z \rightarrow 0} \frac{f(Z_0 + \Delta Z) - f(Z_0)}{\Delta Z}$$

Or,

$$\frac{dw}{dz} = f'(z) \quad \mathbf{1^{st}} \text{ derivative of } w \text{ with respect to } z$$

$$\frac{d^2w}{dz^2} = \frac{d}{dz}\left(\frac{dw}{dz}\right) = f''(z) \quad \mathbf{2^{nd}} \text{ derivative of } w \text{ with respect to } z$$

$$\frac{d^n w}{dz^n} = f^{(n)}(z) \quad \mathbf{n^{th}} \text{ derivative of } w \text{ with respect to } z$$

Rules for differentiation

If $f(z), g(z)$ and $h(z)$ are " *analytic* " function of z the following differentiation rules are *valid*:

Complex Derivative

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1.	$\frac{d}{dz}[f(z) + g(z)] = \frac{d}{dz}f(z) + \frac{d}{dz}g(z)$ $= f'(z) + g'(z)$
2.	$\frac{d}{dz}[f(z) - g(z)] = \frac{d}{dz}f(z) - \frac{d}{dz}g(z)$ $= f'(z) - g'(z)$
	$\frac{d}{dz}\{cf(z)\} = c\frac{d}{dz}f(z), \quad \text{and } c \text{ is constant}$
4.	$\frac{d}{dz}[f(z)g(z)] = f(z)\frac{d}{dz}g(z) + g(z)\frac{d}{dz}f(z)$ $= f(z)g'(z) + g(z)f'(z)$
	$\frac{d}{dz}\left\{\frac{f(z)}{g(z)}\right\} = \frac{g(z)\frac{d}{dz}f(z) - f(z)\frac{d}{dz}g(z)}{[g(z)]^2}$ $= \frac{g(z)f'(z) - f(z)g'(z)}{[g(z)]^2}, \quad \text{if } g(z) \neq 0$

والجدول التالي يوجز مشتقات اهم الدوال :

Complex Derivative

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$\frac{d}{dz} z^a = az^{a-1}$	$\frac{d}{dz} z^z = z^z(1 + \ln z)$
$\frac{d}{dz} a^z = a^z \ln(a)$	$\frac{d}{dz} \ln z = \frac{1}{z}$
$\frac{d}{dz} e^z = e^z$	$\frac{d}{dz} \log_a z = \frac{1}{z \ln a}$
$\frac{d}{dz} \sin(z) = \cos(z)$	$\frac{d}{dz} \sinh(z) = \cosh(z)$
$\frac{d}{dz} \cos(z) = -\sin(z)$	$\frac{d}{dz} \cosh(z) = \sinh(z)$
$\frac{d}{dz} \tan(z) = \sec^2(z)$	$\frac{d}{dz} \tanh(z) = 1 - \tanh^2(z) = \operatorname{sech}^2(z)$
$\frac{d}{dz} \cot(z) = -\operatorname{csc}^2(z)$	$\frac{d}{dz} \coth(z) = -\operatorname{csch}^2(z)$
$\frac{d}{dz} \operatorname{csc}(z) = -\operatorname{csc}(z) \cot(z)$	$\frac{d}{dz} \operatorname{csch}(z) = -\operatorname{csch}(z) \coth(z)$
$\frac{d}{dz} \sec(z) = \sec(z) \tan(z)$	$\frac{d}{dz} \operatorname{sech}(z) = -\operatorname{sech}(z) \tanh(z)$
$\frac{d}{dz} \sin^{-1}(z) = \frac{1}{\sqrt{1-z^2}}$	$\frac{d}{dz} \sinh^{-1}(z) = \frac{1}{\sqrt{1+z^2}}$
$\frac{d}{dz} \cos^{-1}(z) = -\frac{1}{\sqrt{1-z^2}}$	$\frac{d}{dz} \cosh^{-1}(z) = \frac{1}{\sqrt{z+1}\sqrt{z-1}}$
$\frac{d}{dz} \tan^{-1}(z) = \frac{1}{1+z^2}$	$\frac{d}{dz} \tanh^{-1}(z) = \frac{1}{1-z^2}$
$\frac{d}{dz} \cot^{-1}(z) = -\frac{1}{1+z^2}$	$\frac{d}{dz} \coth^{-1}(z) = \frac{1}{1-z^2}$
$\frac{d}{dz} \operatorname{csc}^{-1}(z) = -\frac{1}{z\sqrt{z^2-1}}$	$\frac{d}{dz} \operatorname{csch}^{-1}(z) = -\frac{1}{z^2\sqrt{1+\frac{1}{z^2}}}$
$\frac{d}{dz} \sec^{-1}(z) = \frac{1}{z\sqrt{z^2-1}}$	$\frac{d}{dz} \operatorname{sech}^{-1}(z) = -\frac{1}{z(z+1)\sqrt{\frac{1-z}{1+z}}}$

Example 1 : Find the 1st derivative for the function

$$f(z) = [z + (z^2 + 1)^2]^2$$

$$\begin{aligned} \frac{d}{dz} [z + (z^2 + 1)^2]^2 &= 2[z + (z^2 + 1)^2] \frac{d}{dz} [z + (z^2 + 1)^2] \\ &= 2[z + (z^2 + 1)^2][1 + 2(z^2 + 1) \times 2z] \end{aligned}$$

At $z = 1 + i$, then

Complex Derivative

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$$\begin{aligned} \frac{d}{dz} [z + (z^2 + 1)^2]^2 &= 2[(1 + i) + \{(1 + i)^2 + 1\}^2] \times [1 + 2\{(1 + i)^2 + 1\} \times 2(i)] \\ &= \dots \end{aligned}$$

Example 2 : Find the 1st derivative for the function

$$f(z) = \left[\frac{(z+2i)(i-z)}{(2z-1)} \right], \text{ at } z = i$$

Solution

$$(z + 2i)(i - z) = zi - z^2 - 2 - 2iz = -2 - iz - z^2$$

$$\frac{d}{dz} \left[\frac{(z+2i)(i-z)}{(2z-1)} \right] = \frac{d}{dz} \left[\frac{-2-iz-z^2}{(2z-1)} \right] = \frac{(2z-1)(-i-2z) - (-2-iz-z^2)(2)}{(2z-1)^2}$$

Example 3 : Find the 1st derivative for the function $[z + (z^2 + 1)^2]^2$

$$\frac{d}{dz} [z + (z^2 + 1)^2]^2 = 2\{z + (z^2 + 1)^2\} * [1 + 2(z^2 + 1)(2z)]$$

Example 4 : Find the 1st derivative for the function

$$f(z) = (z + 2\sqrt{z})^{1/3}$$

$$\frac{d}{dz} (z + 2\sqrt{z})^{1/3} = \frac{1}{3} [(z + 2\sqrt{z})^{-2/3}] * \left(1 + 2 \left(\frac{1}{2} \right) z^{-1/2} \right) = \dots \dots$$

Example 5 : Find $\frac{d}{dz} (1 + z^2)^{3/2}$

$$\begin{aligned} \frac{d}{dz} (1 + z^2)^{3/2} &= \frac{3}{2} (1 + z^2)^{1/2} \times \frac{d}{dz} (1 + z^2) \\ \frac{d}{dz} (1 + z^2)^{3/2} &= \frac{3}{2} (1 + z^2)^{1/2} \times (2z) = \dots \dots \end{aligned}$$

Example 6 : Find $\frac{d}{dz} \left[\frac{(z+2i)(i-z^2)}{(2z-1)^2} \right]$ at $z = i$

Complex Derivative

2022

Example 7 : Find 1st derivative for the function $z^{\ln z}$

Let , $w = z^{\ln z}$

$$\ln w = (\ln z) \times \ln(z) \rightarrow \ln w = (\ln z)^2$$

$$\frac{1}{w} \frac{dw}{dz} = 2 \ln z \left(\frac{1}{z} \right) \rightarrow \frac{dw}{dz} = w \times 2 \ln z \times \left(\frac{1}{z} \right)$$

$$\therefore \frac{dw}{dz} = z^{\ln z} \times 2 \ln z \times z^{-1}$$

$$\frac{dw}{dz} = 2(z^{\ln z - 1}) \ln z$$

Example 8 : Find $\frac{dw}{dz}$ for the function z^i

Let , $w = z^i$

$$\ln w = \ln(z^i) \rightarrow \ln w = i(\ln z)$$

$$\frac{1}{w} \frac{dw}{dz} = i \left(\frac{1}{z} \right) \rightarrow \frac{dw}{dz} = i \left(\frac{1}{z} \right) * w$$

$$\therefore \frac{dw}{dz} = w \times \frac{i}{z} = \left(\frac{i}{z} \right) (z^i) = iz^{i-1}$$

Example 9 : Find $\frac{dw}{dz} \{ \sin(iz - 2) \tan^{-1}(z+3i) \}$

Let , $w = \sin(iz - 2) \tan^{-1}(z+3i)$

$$\ln w = \tan^{-1}(z + 3i) \times \ln\{\sin(iz - 2)\}$$

$$\frac{1}{w} \frac{dw}{dz} = \tan^{-1}(z + 3i) \times \frac{1}{\sin(iz-2)} \times \cos(iz - 2) \times i + \ln\{\sin(iz - 2)\} \times \frac{1}{1+(z+3i)^2} \times (1)$$

$$\frac{1}{w} \frac{dw}{dz} = w \times \dots \dots$$

Complex Derivative

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Example 10 : Find $\frac{d}{dz} \ln\left[z - \frac{3}{2} + \sqrt{z^2 - 3z + 2i}\right]$

$$\begin{aligned} \frac{d}{dz} \ln\left[z - \frac{3}{2} + \sqrt{z^2 - 3z + 2i}\right] &= \frac{1}{z - \frac{3}{2} + \sqrt{z^2 - 3z + 2i}} \frac{d}{dz} \left[z - \frac{3}{2} + \sqrt{z^2 - 3z + 2i}\right] \\ &= \frac{1}{z - \frac{3}{2} + \sqrt{z^2 - 3z + 2i}} \left[1 + \frac{1}{2}(z^2 - 3z + 2i)^{-1/2}(2z - 3)\right] \end{aligned}$$

Example 11 : Find $\frac{d}{dz} \tan^{-1}(z + 3i)^{-1/2}$

$$\begin{aligned} \frac{d}{dz} \tan^{-1}(z + 3i)^{-1/2} &= \frac{1}{1 + [(z + 3i)^{-1/2}]^2} \times \frac{d}{dz} (z + 3i)^{-1/2} \\ &= \frac{1}{1 + \left(\frac{1}{\sqrt{z+3i}}\right)^2} \left(-\frac{1}{2}\right) (z + 3i)^{-\frac{3}{2}} \times (1) \end{aligned}$$

Example 12 : Find $\frac{d}{dz} \cos^{-1}(\sin z - \cos z)$

$$\frac{d}{dz} \cos^{-1}(\sin z - \cos z) = \frac{-1}{\sqrt{1 - (\sin z - \cos z)^2}} \frac{d}{dz} (\sin z - \cos z)$$

Example 13 : Find $\frac{d}{dz} \sinh(z + 1)^2$

$$\frac{d}{dz} \sinh(z + 1)^2 = \cosh(z + 1)^2 \times 2(z + 1)(1)$$

Example 14 : Find $\frac{d}{dz} \cosh^{-1}(\ln z)$

$$\frac{d}{dz} \cosh^{-1}(\ln z) = -\frac{1}{\sqrt{1 - (\ln z)^2}} \times \frac{1}{z}$$

Activity : Find $\frac{d}{dz} 5^{(z^2+i)}$, Hint $\frac{d}{dz} a^z = a^z \times \ln a \times \frac{d}{dz}(z)$

ثم قارن مع مثال 7 ، 8 و 9 ماذا تستنتج !!!

$$\frac{d}{dz} 5^{(z^2+i)} = 5^{(z^2+i)} \times \ln 5 \times \frac{d}{dz} (z^2 + i) = 5^{(z^2+i)} \times \ln 5 \times (2z)$$

Complex Function Separation

2022

Complex Function Separation

المحاضرة 9

تجزئة الدوال العقدية الى اجزائها الحقيقية والخيالية

Complex function $w = f(z) = U(x, y) + iV(x, y)$

Example 1: Separate each of the following functions into real and imaginary parts , *or in other words*

Find :

$U(x, y)$ and $V(x, y)$ such that $f(z) = U + iV$

(a) $f(z) = z$

(h) $f(z) = \ln z$

(b) $f(z) = z^2 - i$

(i) $f(z) = e^{3iz}$

(c) $f(z) = 2z^2 - 3iz$

(j) $f(z) = \sin 2z$

(d) $f(z) = z + \frac{1}{z}$

(k) $f(z) = \cos z$

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

(l) $f(z) = z^z$

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

(m) $f(z) = z^2 e^{2z}$

(g) $f(z) = \sqrt{z}$

(n) $f(z) = \sinh z$

Solution

(a) $f(z) = z$

$$f(z) = x + iy \rightarrow u(x, y) = x, v(x, y) = y$$

(b) $f(z) = z^2 - i$

$$f(z) = (x + iy)^2 - i$$

$$f(z) = x^2 + 2xyi - y^2 - i$$

Complex Function Separation

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$$f(z) = (x^2 - y^2) + i(2xy - 1)$$

U(x, y)

V(x, y)

(c) $f(z) = 2z^2 - 3iz$

$$f(z) = 2(x + iy)^2 - 3i(x + iy)$$

$$f(z) = 2[x^2 + 2xyi - y^2] - 3xi + 3y$$

$$f(z) = 2x^2 + 4xyi - 2y^2 - 3xi + 3y$$

$$f(z) = \underbrace{(2x^2 - 2y^2 - 3y)}_{U(x, y)} + i \underbrace{(4xy - 3x)}_{V(x, y)}$$

(d) $f(z) = z + \frac{1}{z}$ the same as **(e)** $f(z) = \frac{z^2+1}{z}$

Method#1

$$f(z) = (x + iy) + \frac{1}{(x + iy)} = (x + iy) + \frac{1}{(x + iy)} \times \frac{x - iy}{x - iy}$$

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

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

$$f(x + iy) = \underbrace{\left[\frac{x(x^2+y^2)+x}{x^2+y^2} \right]}_{U(x, y)} + i \underbrace{\left[\frac{y(x^2+y^2)-y}{x^2+y^2} \right]}_{V(x, y)}$$

Method#2

$$f(z) = (x + iy) + \frac{1}{(x + iy)} = \frac{(x + iy)^2 + 1}{x + iy}$$

$$z + \frac{1}{z} = \frac{(x^2 - y^2 + 1) + 2xyi}{x + iy} \times \frac{x - iy}{x - iy}$$

$$f(z) =$$

Complex Function Separation

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Method#3

This problem can be solved with the aid of *complex conjugate* of z , i.e.

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

$$f(z) = \frac{z^2+1}{z} \rightarrow f(z) = \frac{z^2+1}{z} \times \frac{\bar{z}}{\bar{z}}$$

$$f(z) = \frac{z^2\bar{z} + \bar{z}}{z\bar{z}} = \frac{z^2\bar{z} + \bar{z}}{|z|^2}$$

Then substitute $z = x + iy$ in above equation ...what about the result. **Discuss!!**.

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

$$\begin{aligned} f(x+iy) &= \frac{1-(x+iy)}{1+(x+iy)} = \frac{(1-x)-iy}{(1+x)+iy} \times \frac{(1+x)-iy}{(1+x)-iy} \\ &= \frac{(1-x)(1+x) - iy(1+x) - iy(1-x) - y^2}{(1+x)^2 + y^2} \\ &= \frac{1-x^2 - iy - xyi - iy + xyi - y^2}{(1+x)^2 + y^2} \\ &= \frac{1-x^2 - 2iy - y^2}{(1+x)^2 + y^2} \end{aligned}$$

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

$$U(x, y) \quad V(x, y)$$

$$(g) f(z) = \sqrt{z}$$

$$f(x+iy) = (x+iy)^{1/2}$$

Or in *polar form*, since $z = re^{i\theta} \rightarrow z = r[\cos\theta + i\sin\theta]$

Then,

Complex Function Separation

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$$z^{1/n} = r^{1/n} \left[\cos\left(\frac{\theta + 2k\pi}{n}\right) + i \sin\left(\frac{\theta + 2k\pi}{n}\right) \right]$$

$$k = 0, n = 2, \quad r = \sqrt{x^2 + y^2}, \quad \theta = \tan^{-1}(y/x)$$

$$\therefore \sqrt{z} = z^{1/2} = (x^2 + y^2)^{1/2} \left[\cos\left(\frac{\theta}{2}\right) + i \sin\left(\frac{\theta}{2}\right) \right]$$

Where

$$x = r \cos \theta, \quad \cos \theta = \frac{x}{r}$$

$$y = r \sin \theta, \quad \sin \theta = \frac{y}{r}$$

$$\therefore \sqrt{z} = z^{1/2} = r^{1/2} \left[\frac{x}{2r} + i \frac{y}{2r} \right] = \frac{1}{2\sqrt{r}} [x + iy]$$

$$\therefore z^{1/2} = \frac{1}{2(x^2 + y^2)^{1/2}} [x + iy] = \frac{x}{2(x^2 + y^2)^{1/2}} + i \frac{y}{2(x^2 + y^2)^{1/2}}$$

$$\mathbf{U(x, y)} \quad \mathbf{V(x, y)}$$

$$(h) \quad f(z) = \ln z$$

$$\text{Since, } \ln z = \ln r + i\theta$$

$$U(x, y) = \ln r$$

$$V(x, y) = \theta$$

Since

$$r = \sqrt{x^2 + y^2}, \quad \theta = \tan^{-1}(y/x)$$

$$\ln z = \ln(x^2 + y^2)^{1/2} + i \tan^{-1}(y/x)$$

$$\ln z = \frac{1}{2} \ln((x^2 + y^2)) + i \tan^{-1}(y/x)$$

$$\therefore U(x, y) = \frac{1}{2} \ln((x^2 + y^2)) \quad \text{and} \quad V(x, y) = \tan^{-1}(y/x)$$

$$(i) \quad f(z) = e^{3iz}$$

$$e^{3iz} = e^{3i(x+iy)} = e^{3ix-3y} = e^{3ix} \times e^{-3y}$$

$$= e^{-3y} [\cos(3x) + i \sin(3x)]$$

Complex Function Separation

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$$\therefore e^{3iz} = e^{-3y} \cos(3x) + i e^{-3y} \sin(3x)$$

$$\therefore U(x, y) = e^{-3y} \cos(3x) \quad \& \quad V(x, y) = e^{-3y} \sin(3x)$$

$$(j) f(z) = \sin(2z)$$

$$\begin{aligned} f(x + iy) &= \sin 2(x + iy) = \sin(2x + 2iy) \\ &= \sin(2x) \cosh(2y) + i \cos(2x) \sin(2y) \\ \sin(2z) &= \sin(2x) \cosh(2y) + \cos(2x) \sin h(2y) \end{aligned}$$

Where ,

$$\sin(iz) = i \sinh(z)$$

$$(k) f(z) = \sin(2z)$$

Method#1

$$\text{Let , } f(z) = \cos z$$

$$f(x + iy) = \cos(x + iy)$$

باستخدام جيب تمام حاصل جمع زاويتين ، فان

$$\cos(x + iy) = \cos x \cos(iy) - \sin x \sin(iy)$$

ذكرنا سابقا في موضوع الدوال العقديّة ، ان هناك علاقة تربط بين الدوال المثلثية (جيب وجيب تمام) بالدوال الزائدية ، اي

$$\begin{aligned} \sin(iy) &= i \sinh y \\ \cos(iy) &= \cosh y \end{aligned}$$

Method#2

$$f(z) = \cos z$$

$$\cos z = \frac{1}{2} (e^{iz} + e^{-iz})$$

كما هو معلوم،

وبالتعويض عن $z = x + iy$ بالمعادلة اعلاه ، نحصل على ،

$$\cos z = \frac{1}{2} (e^{i(x+iy)} + e^{-i(x+iy)}) = \frac{1}{2} [e^{ix} \cdot e^{-y} + e^{-ix} \cdot e^y]$$

Complex Function Separation

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$$= \frac{1}{2} [e^{-y}(\cos x + i \sin x) + e^y(\cos x - i \sin x)]$$

$$= \frac{1}{2} [e^{-y} \cos x + i e^{-y} \sin x + e^y \cos x - i e^y \sin x]$$

الآن نجمع الأجزاء الحقيقية مع بعضها والخيالية مع بعضها ، فتصبح ،

$$\cos z = \frac{1}{2} [(e^{-y} \cos x + e^y \cos x) + i(e^{-y} \sin x - e^y \sin x)]$$

نأخذ عامل مشترك بين الأجزاء الحقيقية و الأجزاء الخيالية ، نحصل على

$$\cos z = \frac{1}{2} [\cos x (e^y + e^{-y}) - i \sin x (e^y - e^{-y})]$$

بما أن ،

$$\begin{aligned} \sinh z &= \frac{1}{2} (e^y - e^{-y}) \\ \cosh z &= \frac{1}{2} (e^y + e^{-y}) \end{aligned}$$

$$\cos z = \cos x \cosh y - i \sin x \sinh y \quad \text{وعليه فإن ،}$$

(I) $f(z) = z^z$

Let , $w = z^z$

$$\ln w = \ln(z^z) = z \ln(z)$$

$$w = e^{z \ln z}$$

Then ,

$$w = e^{(x+iy) \ln(x+iy)}$$

Since ,

$$\ln(z) = \ln r + i\theta$$

Or,

$$\ln(z) = \ln \sqrt{x^2 + y^2} + i \tan^{-1}(y/x)$$

$$w = e^{(x+iy) [\frac{1}{2} \ln(x^2+y^2) + i \tan^{-1}(y/x)]}$$

Complex Function Separation

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$$\therefore w = e^{\frac{1}{2}x \ln(x^2+y^2) - y \tan^{-1}(y/x)} \times e^{i[\frac{y}{2} \ln(x^2+y^2) + x \tan^{-1}(y/x)]}$$

(m) $f(z) = z^2 e^{2z}$

$$f(x + iy) = (x + iy)^2 e^{2(x+iy)}$$

$$= (x^2 - y^2 + 2ixy) e^{2x} * e^{2yi}$$

$$= e^{2x} [(x^2 - y^2 + 2ixy)] \times [\cos(2y) + i \sin(2y)]$$

$$z^2 e^{2z} = e^{2x} (x^2 - y^2) \cos(2y) + i e^{2x} (x^2 - y^2) \sin(2y)$$

$$+ i e^{2x} (2xy) \cos(2y) - e^{2x} (2xy) \sin(2y)$$

Analytic and Harmonic Complex Functions

2022

Analytic (Cauchy –Remann Conditions) and Harmonic complex functions (Laplace Equation)

المحاضرة 10

✓ الدوال العقدية التحليلية و (شروط كوشي- ريمان)

✓ الدوال العقدية التوافقية (معادلة لابلاس)

Previous lecture ,

Complex function $w = f(z) = U(x, y) + i V(x, y)$

◆ Complex function to be *analytic* must satisfy *Cauchy – Remann Conditions* , that is :

$$\frac{\partial U}{\partial x} = \frac{\partial V}{\partial y}$$

$$\frac{\partial U}{\partial y} = -\frac{\partial V}{\partial x}$$

Example 1: Does the function $f(z) = e^z$ analytic ?.

Solution

$$f(z) = e^z = e^{x+iy} = e^x \times e^{iy}$$
$$e^z = e^x [\cos y + i \sin y] = e^x \cos y + i e^x \sin y$$

$$\therefore u(x, y) = e^x \cos y \quad , \quad v(x, y) = e^x \sin y$$

C-R-C's

$$\frac{\partial U}{\partial x} = \frac{\partial V}{\partial y}$$

$$\frac{\partial U}{\partial y} = -\frac{\partial V}{\partial x}$$

Analytic and Harmonic Complex Functions

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$$\frac{\partial U}{\partial x} = e^x \cos y, \quad \frac{\partial V}{\partial x} = e^x \sin y$$
$$\frac{\partial U}{\partial y} = -e^x \sin y, \quad \frac{\partial V}{\partial y} = e^x \cos y$$

The conditions are **satisfied** the the function $f(z) = e^z$ is *analytic*

◆ A complex function to be *harmonic* must satisfy **Laplace equation**, that is :

$$\frac{\partial^2 U}{\partial x^2} + \frac{\partial^2 U}{\partial y^2} = 0, \text{ or } U_{xx} + U_{yy} = 0$$

$$\frac{\partial^2 V}{\partial x^2} + \frac{\partial^2 V}{\partial y^2} = 0, \text{ or } V_{xx} + V_{yy} = 0$$

Or,

$$\nabla^2 \psi = 0 \text{ where } \nabla^2 \equiv \frac{\partial^2}{\partial x^2} + \frac{\partial^2}{\partial y^2}$$

The '*operator*' ∇^2 is called "**Laplacian**".

Example 2 : Does the function $f(z) = e^z$ harmonic ?

Solution

$$\therefore u(x, y) = e^x \cos y, \quad v(x, y) = e^x \sin y$$

$$\frac{\partial U}{\partial x} = e^x \cos y, \quad \frac{\partial V}{\partial x} = e^x \sin y$$

$$\frac{\partial^2 U}{\partial x^2} = e^x \cos y, \quad \frac{\partial^2 V}{\partial x^2} = e^x \sin y$$

$$\frac{\partial U}{\partial y} = -e^x \sin y, \quad \frac{\partial V}{\partial y} = e^x \cos y$$

$$\frac{\partial^2 U}{\partial y^2} = -e^x \cos y, \quad \frac{\partial^2 V}{\partial y^2} = -e^x \sin y$$

The conditions are **satisfied** the the function $f(z) = e^z$ is *harmonic function*.

Analytic and Harmonic Complex Functions

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Example 3 : Does the function $f(z) = \cos z$ analytic , harmonic ?

Solution

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

$$\therefore u(x, y) = \cos x \cosh y , v(x, y) = -\sin x \sinh y$$

$$\frac{\partial U}{\partial x} = -\sin x \cosh y , \quad \frac{\partial V}{\partial x} = -\cos x \sinh y$$

$$\frac{\partial^2 U}{\partial x^2} = -\cos x \cosh y , \quad \frac{\partial^2 V}{\partial x^2} = \sin x \sinh y$$

$$\frac{\partial U}{\partial y} = \cos x \sinh y , \quad \frac{\partial V}{\partial y} = -\sin x \cosh y$$

$$\frac{\partial^2 U}{\partial y^2} = \cos x \cosh y , \quad \frac{\partial^2 V}{\partial y^2} = -\sin x \sinh y$$

The conditons are **satisfied** the the function $f(z) = \cos z$ is *analytic* and *harmonic function*.

Example 4 : Does the function $f(z) = \ln z$ analytic , harmonic ?

Note : $\frac{d}{dz} \tan^{-1} z = \frac{-1}{1+z^2}$

Solution

$$f(z) = \ln z = \ln(x + iy)$$
$$\ln z = \frac{1}{2} \ln(x^2 + y^2) + i \tan^{-1}(y/x)$$

$$\therefore U(x, y) = \frac{1}{2} \ln(x^2 + y^2)$$

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

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

Analytic and Harmonic Complex Functions

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$$V(x, y) = \tan^{-1}(y/x)$$

$$\frac{\partial V}{\partial x} = \frac{1}{1+(y/x)^2} \times (-x^2 y) = \frac{x}{x^2+y^2}$$

$$\frac{\partial V}{\partial y} = \frac{1}{1+(y/x)^2} \times (-x^{-1})$$

Activity :

Does the functions

1. $f(z) = z + \bar{z}$ analytic , harmonic ?
2. $f(z) = \frac{1}{z}$ analytic , harmonic ?
3. $f(z) = \frac{z+i}{z-i}$ analytic , harmonic ?
4. $f(z) = z \ln z$ analytic , harmonic ?
5. $f(z) = i \cos z$ analytic , harmonic ?

Complex Power Series Expansion

2022

Complex Power Series Expansion

المحاضرة 11

متسلسلات الدوال العقدية

✓ متسلسلة تايلر (Taylor Series) ومتسلسلة ماكلورين (Maclaurin Series)

✓ متسلسلة لورنت (Laurent Series)

Taylor Series

Suppose that a function f is analytic throughout a circle $|z - z_0| < R$, centered at z_0 and with radius R_0 . Then $f(z)$ has the power series representation.

$$f(z) = f(z_0) + f'(z_0)(z - z_0) + \frac{f''(z_0)}{2!}(z - z_0)^2 + \dots + \frac{f^{(n)}(z_0)}{n!}(z - z_0)^n + \dots$$

Where ,

$$n! = n(n - 1)(n - 2) \dots 3.2.1$$

$$0! = 1, 1! = 1, 2! = 2 * 1 = 2,$$

$$3! = 3 * 2 * 1 = 6, \dots etc$$

ملاحظة : عما تكون $z = \blacksquare$ فان متسلسلة تايلر تؤول الى

متسلسلة ماكلورين .

Here some function expansion and convergent region:

$$1. e^z = 1 + z + \frac{z^2}{2!} + \frac{z^3}{3!} + \dots \quad |z| < \infty$$

$$2. \sin z = z - \frac{z^3}{3!} + \frac{z^5}{5!} + \dots \quad |z| < \infty$$

$$3. \cos z = 1 - \frac{z^2}{2!} + \frac{z^4}{4!} + \dots \quad |z| < \infty$$

$$4. \cosh z = 1 + \frac{z^2}{2!} + \frac{z^4}{4!} + \dots \quad |z| < \infty$$

Complex Power Series Expansion

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$$5. (1+z)^\alpha = 1 + \alpha z - \frac{\alpha(\alpha-1)z^2}{2!} + \dots \quad |z| < 1$$

is the **binomial theorem** for $\alpha = -1$ gives formula 8.

6. $\ln z$ undefined at $z = 1$

$$7. \ln(1+z) = z - \frac{z^2}{2} + \frac{z^3}{3} - \dots \quad |z| < 1$$

$$8. \frac{1}{1+z} = 1 - z + z^2 - z^3 + \dots \quad |z| < 1$$

$$9. \frac{1}{1-z} = 1 + z + z^2 + z^3 + \dots \quad |z| < 1$$

The first five expansion are **valid for all z** , whilst the last three are **only valid for $|z| < 1$** .

Example 1 Expand $f(z) = \ln(1+z)$

Solution

$$\begin{aligned} f(z) &= \ln(1+z) \quad , \quad f(0) = 0 \\ f'(z) &= \frac{1}{1+z} \quad , \quad f'(0) = 1 \\ f''(z) &= \frac{-1}{(1+z)^2} \quad , \quad f''(0) = -1 \\ f^{(3)}(z) &= \frac{(-1)(-2)}{(1+z)^3} \quad , \quad f^{(3)}(0) = 2 \end{aligned}$$

.....
.....

$$f^{(n+1)}(z) = \frac{(-1)^n n!}{(1+z)^{n+1}} \quad , \quad f^{(n+1)}(0) = (-1)^n n!$$

$$f(z) = \ln(1+z) = f(0) + f'(0)z + \frac{f''(0)}{2!}z^2 + \dots$$

$$f(z) = \ln(1+z) = z - \frac{z^2}{2} + \frac{z^3}{3} - \frac{z^4}{4} + \dots$$

Example 2 Expand $f(z) = \ln \frac{(1+z)}{(1-z)}$

Solution

$$f(z) = \ln \frac{(1+z)}{(1-z)} \quad ,$$

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

Complex Power Series Expansion

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$$\begin{aligned}
 \ln(1+z) &= z - \frac{z^2}{2} + \frac{z^3}{3} - \frac{z^4}{4} + \dots \\
 \ln(1-z) &= -z - \frac{z^2}{2} - \frac{z^3}{3} - \frac{z^4}{4} + \dots \\
 \ln(1+z) - \ln(1-z) &= z - \frac{z^2}{2} + \frac{z^3}{3} - \frac{z^4}{4} + \dots + z + \frac{z^2}{2} + \frac{z^3}{3} + \frac{z^4}{4} + \dots \\
 &= 2z + \frac{2z^3}{3} + \dots = 2\left(z + \frac{z^3}{3} + \frac{z^5}{5} + \dots\right) = \sum_{n=0}^{\infty} \frac{2z^{2n+1}}{2n+1} \\
 \ln \frac{(1+z)}{(1-z)} &= \sum_{n=0}^{\infty} \frac{2z^{2n+1}}{2n+1}
 \end{aligned}$$

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

Solution

$$\begin{aligned}
 f(z) &= \frac{1}{(1+z)^2} \\
 f(z) &= \frac{1}{(1+z)^2} = (1+z)^{-2}, \quad f(0) = 1 \\
 f'(z) &= \frac{-2}{(1+z)^3}, \quad f'(0) = -2 \\
 f''(z) &= \frac{6}{(1+z)^4}, \quad f''(0) = 6 \\
 \therefore \frac{1}{(1+z)^2} &= 1 - 2z + 3z^2 + \dots \quad \text{provided } |z| < 1
 \end{aligned}$$

Example 4 Expand $f(z) = \frac{1}{1+z}$

Solution

$$\begin{aligned}
 f(z) &= \frac{1}{1+z} = (1+z)^{-1} \\
 f(z) &= \frac{1}{1+z}, \quad f(0) = 1 \\
 f'(z) &= \frac{-1}{(1+z)^2}, \quad f'(0) = -1 \\
 f''(z) &= \frac{2}{(1+z)^3}, \quad f''(0) = 2 \\
 &\dots\dots\dots \\
 &\dots\dots\dots \\
 \therefore \frac{1}{1+z} &= 1 - z + z^2 + \dots
 \end{aligned}$$

Complex Power Series Expansion

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Example 5 If $|z| < 1$, expand $f(z) = \frac{1}{1-z}$

Solution

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

$$f(z) = \frac{1}{1-z}, \quad f(0) = 1$$

$$f'(z) = \frac{1}{(1-z)^2}, \quad f'(0) = 1$$

$$f''(z) = \frac{2}{(1-z)^3}, \quad f''(0) = 2$$

.....
.....

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

$$\frac{1}{1-z} = \sum_{n=0}^{\infty} z^n, \quad |z| < 1$$

Example 6 Expand $f(z) = e^{i\theta}$

Solution

$$\therefore e^z = 1 + z + \frac{z^2}{2!} + \frac{z^3}{3!} + \dots$$

Then

$$e^{i\theta} = 1 + (i\theta) + \frac{(i\theta)^2}{2!} + \frac{(i\theta)^3}{3!} + \frac{(i\theta)^4}{4!} + \dots$$

$$e^{i\theta} = 1 + i\theta - \frac{\theta^2}{2!} - i\frac{\theta^3}{3!} + \frac{\theta^4}{4!} + \dots$$

$$e^{i\theta} = \left(1 - \frac{\theta^2}{2!} + \frac{\theta^4}{4!} - \dots\right) + i\left(\theta - \frac{\theta^3}{3!} + \dots\right)$$

$$e^{i\theta} = \cos\theta + i\sin\theta \quad \text{"Euler formula"}$$

Activity : $e^{i\pi} + 1 = 0$

Is called the most beautiful equation in all of mathematics

- ✓ It is an *identity* that contains the most beautiful entities encountered in math, namely π , i , e , 0 and 1 .
- ✓ It **combines** the **real** and the **imaginary**.

Complex Power Series Expansion

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In mathematics, *Euler's identity* (also known as *Euler's equation*) is the equality

$$e^{i\pi} + 1 = 0$$

where

e is Euler's number, the base of natural logarithms,
 i is the imaginary unit, which by definition satisfies $i^2 = -1$, and
 π is pi, the ratio of the circumference of a circle to its diameter.

Euler's identity is a special case of *Euler's formula*, which states that for any real number x ,

$$e^{ix} = \cos x + i \sin x$$

where the inputs of the trigonometric functions sine and cosine are given in *radians*. In particular, when $x = \pi$

$$e^{i\pi} = \cos \pi + i \sin \pi.$$

Since

$$\cos \pi = -1$$

and

$$\sin \pi = 0$$

it follows that $e^{i\pi} = -1 + 0i$

which yields *Euler's identity* : $e^{i\pi} + 1 = 0$

Activities

$$e^0 = 1$$

$$e^z \neq 0$$

$$|e^z| = e^x \equiv e^{\operatorname{Re}z}$$

$$\arg(e^z) = y + 2n\pi \equiv \operatorname{Im}z, (n = 0, \mp 1, \mp 2, \dots)$$

We know that $z' = x' + iy'$, then $\arg(z') = \tan^{-1}\left(\frac{y'}{x'}\right)$

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

$$\begin{aligned} \arg(e^z) &= \tan^{-1}\left(\frac{y'}{x'}\right) = \tan^{-1}\left(\frac{e^i \sin(y)}{e^x \cos(y)}\right) = \tan^{-1}(\tan(y)) = y + 2k\pi \\ &\Rightarrow \arg(e^z) = y + 2\pi k \end{aligned}$$

Complex Power Series Expansion

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$$\bar{e^z} = e^{\bar{z}}$$

$$\ln(e^z) = z + 2\pi i n, (n = 0, \bar{1}, \bar{2}, \dots)$$

$$e^{\log z} = z$$

$$\ln(z^{1/k}) = \frac{1}{k} \ln z, (k = \bar{1}, \bar{2}, \dots)$$

Homework

1. Expand the following function

(a) e^{-z} ; $z = 0$

(d) $\ln z$; $z = 2$

(b) $\cos z$; $z = \pi/2$

(e) $z e^{2z}$; $z = -1$

(c) $\frac{1}{1+z}$; $z = 1$

2. Show that : $\sin z = z - \frac{z^3}{3!} + \frac{z^5}{5!} - \dots$, $|z| < \infty$

3. Show that : $\tan^{-1} z = z - \frac{z^3}{3} + \frac{z^5}{5} - \frac{z^7}{7} + \dots$, $|z| < 1$

4. Show that : $\sec z = 1 + \frac{z^2}{2} + \frac{5z^4}{24} + \dots$, $|z| < \pi/2$

5. Show that : $c \operatorname{sech} z = \frac{1}{z} + \frac{z}{6} + \frac{7z^3}{360} + \dots$, $0 < |z| < \pi$

6. Expand : $\tan^{-1}(iz) = \dots \dots \dots$

Complex Power Series Expansion

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Laurent's Series

The method of *Laurent series expansions* is an important tool in complex analysis. Where a *Taylor series* can only be used to describe the *analytic part* of a function, Laurent series allows us to *work around the singularities* of a complex function. To *do this*, we need to determine *the singularities* of the function and can then *construct several concentric rings* with *the same center* z_0 based on those singularities and obtain a unique Laurent series of $z-z_0$ inside each ring where the *function* is *analytic*. **In other words,**

If a function *fails* to be *analytic* at a point z_0 , one can *not apply Taylor's theorem at that point*. Unlike the Taylor series which express $f(z)$ as a series of terms with *non-negative powers* of z , a *Laurent series* includes terms with *negative powers*.

Theorem

Suppose that a function f is analytic throughout an annular domain $R_1 < |z - z_0| < R_2$ centered at z_0 and let C denote any positive orientated simple closed contour around z_0 and lying in that domain. Then,

$$f(z) = \sum_{n=0}^{\infty} c_n (z - z_0)^n + \sum_{n=1}^{\infty} \frac{b_n}{(z - z_0)^n}$$

Complex Power Series Expansion

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تمثل C_n محيط الدائرة (الخارجية او الداخلية) التي نصف قطرها R_1 و R_2 وكلاهما بالاتجاه الموجب وعكس عقرب الساعة وعلى التوالي .

ملاحظة :

1. يسمى الجزء $c_0 + c_1(z - z_0) + c_2(z - z_0)^2 + \dots$ بالجزء التحليلي من متسلسلة

لورنت والجزء الثاني $\frac{b_1}{(z-z_0)} + \frac{b_2}{(z-z_0)^2} + \dots$ بالجزء الاساسي .

2. اذا كان الجزء الاساس (الرئيسي) من متسلسلة لورنت (صفرا) فان متسلسلة لورنت تصبح " متسلسلة تايلر " .

Example 6 If $|z| > 1$, expand $f(z) = \frac{1}{1-z}$ using Laurent series

Ans. $\frac{1}{1-z} = -\sum_{n=1}^{\infty} \frac{1}{z^n}$, $|z| > 1$

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

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

$$\frac{1}{1-z} = -\left[\frac{1}{z} + \frac{1}{z^2} + \frac{1}{z^3} + \dots\right]$$

Here $f(z) = \frac{1}{1-z}$ is analytic **everywhere** apart from the **singularity** at $z = 1$.

Above are the expansions of f in the regions inside and outside the circle of radius 1, centered on $z = 0$, where $|z| < 1$ is the region *inside* the circle and $|z| > 1$ is the region *outside* the circle.

Example 7 Expand $\frac{e^{2z}}{(z-1)^3}$; $z = 1$

Solution

Let , $u = z - 1 \rightarrow z = 1 + u$, $2z = 2(1 + u)$

$$\therefore \frac{e^{2z}}{(z-1)^3} = \frac{e^{2+2u}}{u^3} = \frac{e^2}{u^3} \times e^{2u} = \frac{e^2}{u^3} \left[1 + 2u + \frac{(2u)^2}{2!} + \dots\right]$$

$$\frac{e^{2z}}{(z-1)^3} = \frac{e^2}{(z-1)^3} + \frac{2e^2}{(z-1)^2} + \frac{2e^2}{z-1} + \frac{4e^2}{3} + \dots$$

حيث ان $z = 1$ هو قطب (pole) من الرتبة الثالثة .

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Example 8 Expand $\frac{1}{z^2(z-3)^2}$; $z = 3$

Solution

Let , $u = z - 3 \rightarrow z = u + 3$, $z = u + 3$

$$\begin{aligned} \frac{1}{z^2(z-3)^2} &= \frac{1}{u^2(3+u)^2} = \frac{1}{9u^2(1+u/3)^2} \\ &= \frac{1}{9u^2} \left\{ 1 + (-2)\left(\frac{u}{3}\right) + \frac{(-2)(-3)}{2!}\left(\frac{u}{3}\right)^2 + \frac{(-2)(-3)(-4)}{3!}\left(\frac{u}{3}\right)^3 + \dots \right\} \\ \therefore \frac{1}{z^2(z-3)^2} &= \frac{1}{9u^2} - \frac{2}{27u} + \frac{1}{27} - \frac{4u}{24^3} + \dots \\ \frac{1}{z^2(z-3)^2} &= \frac{1}{9(z-3)^2} - \frac{2}{27(z-3)} + \frac{1}{27} - \frac{4u}{24^3} + \dots \end{aligned}$$

حيث ان $z = 3$ هو قطب (pole) من الرتبة الثاثة .

Example 9 Let $f(z) = \frac{1}{2+z}$.Determine the Laurent series around $z = 1$

Solution

Obviously, we have a **simple pole at $z = -2$** . Hence, we are dealing with a radius of **3** and want to find the Laurent series for both $|z - 1| < 3$ and $|z - 1| > 3$. The Laurent series will reduce to a Taylor series inside $|z - 1| < 3$ where $f(z)$ is analytic.

For $|z - 1| < 3$, we refer to the well-known geometric series. We begin by trying to create a $(z - 1)$ term in the denominator.

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

Since $\left|\frac{-(z-1)}{3}\right| < 1$, we can now represent the function as a series:

$$\Rightarrow f(z) = \frac{1}{3} \sum_{n=0}^{\infty} \frac{-(z-1)^n}{3^n} = \sum_{n=0}^{\infty} \frac{(-1)^n(z-1)^n}{3^{n+1}} \text{ for } |z-1| < 3$$

Which is just a **Taylor series as the function is analytic inside the region**. For $|z - 1| > 3$, we can use $\frac{3}{|z-1|}$ and follow our previous work to obtain:

$$f(z) = \frac{1}{3+(z-1)} = \frac{1}{z-1} \frac{1}{1 - \left(\frac{-3}{z-1}\right)} = \frac{1}{z-1} \sum_{n=0}^{\infty} \frac{(-1)^n 3^n}{(z-1)^n}$$

Complex Power Series Expansion

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In this case, we have obtained the Laurent expansion. The generalized residue for the outer ring $|z - 1| > 3$ is the coefficient of $\frac{1}{z-1}$, that is $b_1 = 1$.

Example 10 Expand $f(z) = \frac{1}{(z+1)(z+3)}$ as Laurent series when:

- (a) $1 < |z| < 3$
- (b) $|z| < 3$
- (c) $0 < |z + 1| < 2$
- (d) $|z| < 1$

Solution

Using partial fractions

$$\frac{1}{(z+1)(z+3)} = \frac{A}{z+1} + \frac{B}{z-3}$$

$$1 = Az + 3A + Bz + B$$

$$A + B = 0$$

$$3A + B = 1$$

$$A = -B$$

$$3A - A = 1 \rightarrow A = 1/2$$

$$B = -1/2$$

$$\frac{1}{(z+1)(z+3)} = \frac{1}{2} \left(\frac{1}{z+1} \right) - \frac{1}{2} \left(\frac{1}{z+3} \right)$$

(a) $|z| > 1$, then

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

(b) $|z| < 3$, then

$$\begin{aligned} \frac{1}{2} \left(\frac{1}{z+3} \right) &= \frac{1}{6 \left(1 + \frac{z}{3} \right)} = \frac{1}{6} \left[1 - \frac{z}{3} + \frac{z^2}{9} - \frac{z^3}{27} + \dots \right] \\ \frac{1}{2} \left(\frac{1}{z+3} \right) &= \frac{1}{6} - \frac{z}{18} + \frac{z^2}{54} - \frac{z^3}{162} + \dots \end{aligned}$$

وعليه فان مفكوك لورنت صحيح لكل من $|z| > 1$, $|z| < 3$, اي ان $|z| > 3$ ينتج بالطرح وهو:

$$= \frac{1}{z^2} - \frac{4}{z^3} + \frac{13}{z^4} - \frac{40}{z^5} + \dots$$

Complex Power Series Expansion

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(c) $0 < |z + 1| < 2$

Let , $u = 1 + z$, then

$$\frac{1}{(z+1)(z+3)} = \frac{1}{u(u+2)} = \frac{1}{2u(1+u/2)} = \frac{1}{2u} \left(1 - \frac{u}{2} + \frac{u^2}{4} - \frac{u^3}{8} + \dots\right)$$

$$\frac{1}{(z+1)(z+3)} = \frac{1}{2(z+1)} - \frac{1}{4} + \frac{1}{8}(z+1) - \frac{1}{16}(z+1)^2 + \dots$$

$$0 < |z + 1| < 2 \quad \text{or} \quad , \quad |u| < 2 \quad , \quad u \neq 0$$

(d) If $|z| < 1$, then

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

إذا كان $|z| < 3$ ، نجد من الفرع (a)

$$\frac{1}{2(z+3)} = \frac{1}{6} - \frac{z}{18} + \frac{z^2}{54} - \frac{z^3}{162} + \dots$$

وبالتالي فان مفكوك لورنت المطلوب والصحيح لكل من $|z| < 1$ ، $|z| < 3$ ، اي ان $|z| < 1$ ينتج بالطرح :

$$= \frac{1}{3} - \frac{4z}{9} + \frac{13}{27}z^2 - \frac{40}{81}z^3 + \dots$$

وهي متسلسلة تايلر .

Example 11!! Determine the Laurent series for $f(z) = \frac{1}{(z+5)}$ that are valid in the regions:

(a) $|z| < 5$

(b) $|z| > 5$

NOTE :

$$f(z) = \frac{1}{5(1+\frac{z}{5})} = \dots \quad , \quad f(z) = \frac{1}{z(1+\frac{5}{z})} = \dots$$

Example 12!! Determine the Laurent series for $f(z) = \frac{1}{(z-i)^2}$; $z_0 = i$

Complex Power Series Expansion

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Homework

1. Expand the following function

(a) $\frac{1}{\sqrt{1+z^3}}$; $z = 1$

(b) $\frac{1}{\sqrt{1+z^3}}$; $z = 0$

$\frac{1}{\sqrt{1+z^3}} = 1 - \frac{1}{2}z^3 + \dots$

(c) $\sin^{-1}z =$

$z - \frac{z^3}{6} + \frac{(1)(3)z^5}{(2)(4)5} - \frac{(1)(3)(5)z^7}{(2)(4)(6)7} + \dots$; $|z| < 1$

(d) $f(z) = \ln(3 - iz), f(0) = \ln 3$

(e) $f(z) = \frac{1}{z-3}$ as Laurent series for

(a) $|z| < 3$

(b) $|z| > 3$

Ans.

(a) $\frac{-1}{z} - \frac{z}{9} - \frac{z^2}{9} - \frac{z^3}{81} + \dots$

(b) $\frac{-1}{z} + \frac{3}{z^2} + \frac{9}{z^3} + \frac{27}{z^4} + \dots$

2. Expand :

$\frac{z}{(z-1)(2-z)}$ as Laurent series for ,

(a) $|z| < 1$, (b) $1 < |z| < 2$, (c) $|z| > 2$, (d) $|z - 1| < 1$, (e) $0 < |z - 2| < 1$

Ans.

(a) $\frac{-1}{2}z - \frac{3z^2}{4} - \frac{7z}{8} - \frac{15z^3}{16} - \dots$

(b) $\frac{1}{z^2} + \frac{1}{z} + 1 + \frac{1}{2}z + \frac{1}{4}z^2 + \frac{1}{8}z^3 + \dots$

(c) $\frac{-1}{2} - \frac{3}{z^2} - \frac{7}{z^3} - \frac{15}{z^4} + \dots$

(d) $\frac{-1}{z-1} - \frac{2}{(z-1)^2} - \frac{2}{(z-1)^3} + \dots$

(e) $1 - \frac{2}{(z-2)} - \frac{1}{(z-2)} + \frac{1}{(z-2)^2} - \frac{1}{(z-2)^3} + \frac{1}{(z-2)^4} + \dots$

3. Expand : $f(z) = \frac{1}{z(z-2)}$; $0 < |z| < 2$, $|z| > 2$

4. Expand : $f(z) = \frac{z}{1+z^2}$; , $|z - 3| > 2$

5. Expand : $f(z) = \frac{1}{(z-2)^2}$; $|z| < 2$, $|z| > 2$

6. Expand the following functions as Laurent series around $z = 0$

(a) $f(z) = \frac{1 - \cos z}{z}$, [Ans. $\frac{z}{2!} - \frac{z^3}{4!} + \frac{z^5}{6!} \dots$]

Complex Power Series Expansion

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$$(b) f(z) = \frac{e^{z^2}}{z^3} \quad , \quad [Ans. \frac{1}{z^3} - \frac{1}{z} + \frac{z}{2!} + \frac{z^3}{3!} + \frac{z^5}{4!} + \frac{z^7}{7!} + \dots]$$

$$(c) f(z) = z \sinh \sqrt{z} \quad , \quad (d) f(z) = ze^z$$

7. State the singular points for the functions :

$$(a) \frac{1}{2(\sin z - 1)^2} \quad , \quad (b) \frac{z}{(e^{1/z} - 1)^2} \quad , \quad (c) \cos(z^2 - z^{-2}) \quad , \quad (d) \frac{z}{(e^{1/z} - 1)}$$

$$(e) \tan^{-1}(z^2 + 2z + 2) \quad , \quad (f) \left(\frac{z}{(e^z - 1)} \right)$$

Complex Integrals

المحاضرة 12

✓ التكاملات الخطية العقدية (Complex line integral)

Liouvali theorem(a)

Morera's theorem(b)

✓ تكاملات كوشي (Cauchy's integral)

From " Calculus " , the integration say for example

◆ $\int_0^1 f(x)dx$, dx with be varied from $x_1 = 0$, $x_2 = 1$.

◆ $\int_2^3 f(y)dy$, dy with be varied from $y_1 = 2$, $y_2 = 3$.

◆ $\int_{1,2}^{3,4} (3xy + y^2)dx + (2x^2y - yx + x^2)dy$,

هنا التكامل يتضمن دوال معتمدة على x و y . هذه جميعا " تكاملات خطية " ولا بد ان توجد علاقة تربط y مع x ، على سبيل المثال :

1. $y = 2x$ striaght line equation

2. $y = x^2$ parabola equation

في الحالة الاولى $y = 2x$ يتم اعطاء قيم y مباشرة او قيمة y حيث نعوض عن x او بما يساويها فتتحول المعادلة بدلالة x بعد واحد ، أما :

$$dy = 2dx$$

$$dy = 2xdx$$

الحالة الثانية ، يتم تحديد " نقطتان " في السؤال ضمن المعطيات ومن خلال القيمتين يتم ايجاد قيمة y أو x عن طريقة معادلة الخط المستقيم وابداد الميل وكالاتي :

Along the striaght line joining the points (1,2) → (3,4)

بحيث يكون C هو المستقيم الواصل بين النقطتين (1,2) → (3,4) ، أي

Complex Integrals

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$$\text{slope} = m = \frac{y_2 - y_1}{3 - 1} = \frac{2}{2} = 1$$

$$m = 1$$

من معادلة (ميل + نقطة) ،

$$y_2 - y_1 = m(x_2 - x_1)$$

$$y - 2 = (1)(x - 1)$$

$$\therefore y = x + 1 \rightarrow dy = dx$$

التكاملات الخطية العقدية Complex line integral

Previous lecture ,

Complex function $w = f(z) = U(x, y) + iV(x, y)$

Since , $z = x + iy$

Let , $\Delta z = \Delta x + i\Delta y$,or $dz = dx + idy$

$$\int_C f(z)dz = \int_C (u + iv)(dx + idy)$$

$$\therefore \int_C f(z)dz = \int_C udx - \int_C vdy + i \int_C udy + i \int_C vdx$$



Real part of line
integral



Imaginary part of line
integral

Example 1 Evaluate the integral $\int_{(1,1)}^{(2,8)} (x^2 - iy^2)dz$ where $y = 2x^2$

Solution

$$\int_{(1,1)}^{(2,8)} (x^2 - iy^2)dz = \int_{(1,1)}^{(2,8)} (x^2 - iy^2)(dx + idy)$$

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$$= \int_{(1,1)}^{(2,8)} x^2 dx + \int_{(1,1)}^{(2,8)} y^2 dy + i \int_{(1,1)}^{(2,8)} x^2 dy - i \int_{(1,1)}^{(2,8)} y^2 dx$$

$$\because y = 2x^2 \rightarrow dy = 4x dx$$

$$y^2 = 4x^4$$

Substitute in integration equation

$$\begin{aligned} \int_{(1,1)}^{(2,8)} (x^2 - iy^2) dz &= \int_1^2 x^2 dx + \int_1^2 16x^5 dx + i \int_1^2 4x^3 dx - i \int_1^2 4x^4 dx \\ &= \left. \frac{x^3}{3} \right|_1^2 + \left. \frac{16x^6}{6} \right|_1^2 + i \left. x^4 \right|_1^2 - i \left. \frac{4x^5}{5} \right|_1^2 \end{aligned}$$

$$\int_{(1,1)}^{(2,8)} (x^2 - iy^2) dz = \left(\frac{8}{3} - \frac{1}{3} \right) + \left(\frac{1024}{6} - \frac{16}{6} \right) + i(16 - 10 - i(\frac{128}{5} - \frac{4}{5}))$$

$$\int_{(1,1)}^{(2,8)} (x^2 - iy^2) dz = \frac{511}{3} + i \frac{49}{5}$$

ملاحظة: يمكن التعبير عن المتغيرين x و y كدوال بمتغير واحد لنقل t والذي يسمى "وسيطا" بين المتغير x و y كما موضح في المثال التالي .

Example 2 Evaluate the integral $\int_C z^2 dz$ where C is straight line joining the points : $(0,0) \rightarrow (2,1)$, where $C: Z(t) = x(t) + iy(t)$

Solution

$$y - y_1 = m(x - x_1) \quad \text{"straight line equation"}$$

$$\text{slope} = m = \frac{y_2 - y_1}{x_2 - x_1} = \frac{1 - 0}{2 - 0} = \frac{1}{2}$$

$$m = \frac{1}{2}$$

$$y - 0 = \frac{1}{2}(x - 0)$$

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$$\therefore y = \frac{1}{2}x \rightarrow x = 2y$$

ومن الواضح ان x ، y هما دالتين للمتغير t (حسب ماورد في السؤال) وعليه يمكن ان نفترض :

Let , $y = t \rightarrow x = 2t$ then $0 \leq t \leq 1$

$$\begin{aligned}\therefore C : z(t) &= 2t + it & 0 \leq t \leq 1 \\ dz &= 2dt + idt\end{aligned}$$

Or ,

$$dz = (2 + i)dt$$

Now ,

$$\begin{aligned}\int_C z^2 dz &= \int_0^1 (2t + it)^2 (2 + i) dt \\ &= (2 + i) \int_0^1 (4t^2 + 4t^2i - t^2) dt \\ &= (2 + i) \int_0^1 (3t^2 + i4t^2) dt\end{aligned}$$

$$\int_C z^2 dz = (2 + i) \left[t^3 + \frac{4}{3}it^3 \right] \Big|_0^1 = (2 + i) \left(1 + i\frac{4}{3} \right)$$

$$\int_C z^2 dz = \frac{2}{3} + i\frac{11}{3}$$

Activity:

If we choose $y = \frac{t}{2}$, $x = t$... *continue*

Example 3 Evaluate the integral $\int_C z^2 dz$ where path equation C is

$$Z(t) = t + it^2 \quad 0 \leq t \leq 1$$

Solution

$$Z(t) = t + it^2$$

$$\therefore dz = dt + i 2tdt$$

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$$\int_C z^2 dz = \int_0^1 (t + it^2)(1 + 2it) dt, \quad 0 \leq t \leq 1$$
$$= \frac{(t+it^2)^3}{3} \Big|_0^1 = \frac{1}{3}(1+i)^3 = \frac{-2}{3} + \frac{2}{3}i$$

$$\int_C z^2 dz = \frac{-2}{3} + \frac{2}{3}i$$

نظرية كوشي - كورسات Cauchy-Goursat theorem

The Cauchy-Goursat Theorem

Suppose that a function f is analytic in a simply connected domain D . Then for every simple closed contour C in D ,

$$\oint_C f(z) dz = 0.$$

لتكن $f(z)$ دالة تحليلية في منطقة ما R وكذلك على حدودها C او اذا كانت $f(z)$ دالة تحليلية في كل نقطة على وداخل منحنى مغلق بسيط C فان :

$$\oint_C f(z) dz = 0$$

Example 4 If C is a circle $|z| = 1$, prove that $\oint_C \frac{z^2}{z-3} dz = 0$

Solution

$$f(z) = \frac{z^2}{z-3}, \quad z_0 = 3$$

z_0 تمثل نقطة او قطب (شاذ) ، اي ان الدالة تحليلية لجميع النقاط في المستوى العقدي عدا النقطة $z_0 = 3$ ، لانها تقع (خارج) الدائرة $|z| = 1$ و عليه فان قيمة التكامل تساوي صفر .

ملاحظة : الدالة العقدية هي $\frac{z^2}{z-3}$ كما موضح في السؤال .

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Example 5 If C is $|z| = 2$, evaluate $\int \frac{1}{z-3} dz$

Solution

$\int \frac{1}{z-3} dz$, not define at $z = 3$ not in $C : |z| = 2$, hence

$$\int \frac{1}{z-3} dz = 0$$

Example 6 Find the integral $\oint_C \frac{dz}{(z-1)^2(z^2+4)}$ where C is $3 \leq |z| \leq 5$,

Solution

$$f(z) = \frac{1}{(z-1)^2(z^2+4)}$$

$$(z-1)^2 = 0 \rightarrow z = 1$$

$$z^2 + 4 = 0 \rightarrow z^2 = -4 \rightarrow z = \pm 2i$$

اذن الدالة تحليلية في جميع نقاط المستوى العقدي عدا النقاط

$$z = 1, z = +2i, z = -2i$$

وجميعها خارج المنطقة وعليه فان قيمة التكامل تساوي صفر .

نظرية موريرا (Morera's Theorem)

وهي عكس نظرية كوشي - ريمان وتنص على الاتي :

اذا كانت $f(z)$ دالة مستمرة في المنطقة \mathcal{R} وان $\oint f(z) dz = 0$ حيث C هو منحنى بسيط مغلق عندئذ تكون $f(z)$ دالة تحليلية في المنطقة \mathcal{R} .

نظرية ليوفيل (Louvelli's Theorem)

اذا كانت $f(z)$ دالة كلية (Entire function) ومحددة لكل قيم z في المستوى العقدي عندئذ تكون $f(z)$ دالة ثابتة او بعبارة اخرى ، افرض ان $f(z)$ دالة تحليلية محددة اي ان $|f(z)| < M$ لثابت ما M لجميع قيم z في المستوى العقدي الشامل ، ينتج ذلك ان $f(z)$ يجب ان تكون ثابتة .

صيغ كوشي التكاملية (Cauchy's integral formulas)

يمكن تقسيمها الى قسمين هما :

(1) ذات القطب البسيط (Simple pole)

(2) ذات القطب المتعدد (Multipole pole)

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إذا كانت $f(z)$ تحليلية على المنحنى البسيط C وداخلها وان z_0 أي نقطة داخل C والحركة عكس عقرب الساعة (تكون موجبة) فان :

$$(1) \oint_C \frac{f(z)}{(z-z_0)} dz = 2\pi i f(z)$$

$$(2) \oint_C \frac{f(z)}{(z-z_0)^{n+1}} dz = \frac{2\pi i}{n!} f^n(z)$$

$$c_n = \frac{1}{2\pi i} \int_C \frac{f(z)}{(z-z_0)^{n+1}} dz \quad (n = 0, 1, 2, \dots)$$

$$b_n = \frac{1}{2\pi i} \int_C \frac{f(z)}{(z-z_0)^{-n+1}} dz \quad (n = 1, 2, \dots)$$

Example 7 Evaluate $\oint_C \frac{e^z}{(z-1)} dz$, $c : |z| = 2$

Solution

$$z_0 = 1$$

$$\oint_C \frac{e^z}{(z-1)} dz = 2\pi i f(z_0)$$

$$f(z) = e^z \rightarrow f(z_0) = e^{z_0} = e^1$$

$$\oint_C \frac{e^z}{(z-1)} dz = 2\pi i e^1$$

Example 8 Evaluate $\oint_C \frac{\cos z}{(z+\pi)} dz$, $c : |z| = 3$

$$f(z) = \cos z, \quad z_0 = -\pi, \quad f(z_0) = \cos(-\pi)$$

$$\oint_C \frac{\cos z}{(z+\pi)} dz = 2\pi i \cos(-\pi) = -2\pi i$$

Example 9 Evaluate $\oint_C \frac{e^z}{z^2} dz$, $c : |z| = 2$

$$f(z) = e^z, \quad z_0 = 0, \quad f(z_0) = f(z) = e^{z_0} = e^0 = 1$$

$$\oint_C \frac{e^z}{z^2} dz = 2\pi i (e^0) = 2\pi i$$

Example 10 Evaluate $\frac{1}{2\pi i} \oint_C \frac{e^z}{z-2} dz$, if c is : (a) $|z| = 3$, (b) $|z| = 1$

$$(a) |z| = 3$$

$$z_0 = 2, \quad f(z) = e^z, \quad f(z_0) = e^2$$

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$$\therefore \oint_C \frac{e^z}{z-2} dz = 2\pi i(e^2)$$

$$\therefore \frac{1}{2\pi i} \times 2\pi i(e^2) = e^2$$

(a) $|z| = 2$

وحسب نظرية كوشي كورسات $z_0 = 2$ ، فان

$$\therefore \oint_C \frac{e^z}{z-2} dz = 0$$

لان الدالة e^z تحليلية في جميع المناطق للمستوى العقدي ما عدا $z_0 = 2$ والتي تقع خارج المنحني $|z| = 1$.

Example 11 Evaluate $\oint_C \frac{\sin^2 z}{z-\pi/6} dz$, if c is : $|z| = 1$

Solution

$$z_0 = \pi/6 , f(z) = \sin^2 z$$

$$\therefore f(z) = \sin^2(\pi/6) = \left(\frac{1}{2}\right)^2 = \frac{1}{4}$$

$$\oint_C \frac{\sin^2 z}{z-\pi/6} dz = 2\pi i \left(\frac{1}{4}\right) = \frac{\pi}{2} i$$

Example 12 Evaluate $\oint_C \frac{\sin\pi z^2 + \cos\pi z^2}{(z-1)(z-2)} dz$, if c is : $|z| = 3$

Solution

$$\frac{1}{(z-1)(z-2)} = \frac{A}{z-1} + \frac{B}{z-2} = \frac{1}{z-2} - \frac{1}{z-1}$$

$$\oint \frac{\sin\pi z^2 + \cos\pi z^2}{(z-1)(z-2)} dz = \oint \frac{\sin\pi z^2 + \cos\pi z^2}{(z-1)} dz - \oint \frac{\sin\pi z^2 + \cos\pi z^2}{(z-2)} dz$$

$$f(z) = \sin\pi z^2 + \cos\pi z^2 , z_0 = 2 , z_0 = 1$$

$$f(z_0)_2 = \sin\pi(2)^2 + \cos\pi(2)^2 = 1$$

$$f(z_0)_1 = \sin\pi(1)^2 + \cos\pi(1)^2 = -1$$

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Then,

$$\oint \frac{\sin \pi z^2 + \cos \pi z^2}{(z-1)(z-2)} dz = 2\pi i - (-2\pi i) = 4\pi i$$

لان $z_0 = 2$ ، $z_0 = 1$ داخل المنحني C .

Example 13 Evaluate $\oint_C \frac{\cos z}{(z-\pi)^5} dz$

Solution

Since

$$\oint_C \frac{f(z)}{(z-z_0)^{n+1}} dz = \frac{2\pi i}{n!} f^n(z_0)$$

$$\oint_C \frac{f(z)}{(z-z_0)^{n+1}} dz = \frac{2\pi i}{n!} f^n(z_0)$$

$$f^{(4)}(z_0) = \underset{\textcircled{1}}{-\sin z} \rightarrow \underset{\textcircled{2}}{-\cos z} \rightarrow \underset{\textcircled{3}}{\sin z} \rightarrow \underset{\textcircled{4}}{\cos z}$$

$$z_0 = \pi , n = 4$$

$$\oint_C \frac{\cos z}{(z-\pi)^5} dz = \frac{2\pi i}{4 * 3 * 2 * 1} \cos \pi = -\frac{\pi}{12} i$$

Example 13 Evaluate $\oint_C \frac{e^z}{(z+1)^4} dz$ where c is a circle $|z| = 3$

Solution

$$f(z) = e^{2z} , z_0 = -1 , n = 3$$

$$\oint_C \frac{f(z)}{(z-z_0)^{n+1}} dz = \frac{2\pi i}{n!} f^n(z_0)$$

$$f^{(3)}(z) = 8e^{2z} , f^{(3)}(z_0) = f^{(3)}(-1) = 8e^{-2}$$

$$\therefore \oint_C \frac{e^{2z}}{(z+1)^4} dz = \frac{2\pi i}{3 * 2 * 1} \times 8e^{-2} = \frac{8\pi i}{3} e^{-2}$$

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Example 14 Evaluate $\oint_C \frac{e^{iz}}{z^3} dz$ where c is a circle $|z| = 2$

Solution

$$z_0 = 0, \quad n = 3, \quad f(z) = e^{iz}$$
$$f'(z) = ie^{iz}, \quad f''(z) = -e^{iz}, \quad f''(z_0) = f''(0) = 1$$

$$\oint_C \frac{e^{iz}}{z^3} dz = \frac{2\pi i}{2 * 1} (-1) = -\pi i$$

$$\oint_C \frac{e^{iz}}{z^3} dz = -\pi i$$

Complex Integration with Residue

المحاضرة 13

✓ التكامل العقدي باستخدام الرواسب (البواقي) (Residue)

نفرض ان $f(z)$ دالة تحليلية على الدائرة C وداخلها وان z_0 نقطة شاذة معزولة للدالة $f(z)$ ، فان مفكوك متسلسلة لورنت للدالة $f(z)$ هو :

$$f(z) = \sum_{n=0}^{\infty} a_n (z - z_0)^n \quad (1)$$

$$f(z) = a_0 + a_1(z - z_0) + a_2(z - z_0)^2 + \dots + \frac{a_{-1}}{z - z_0} + \frac{a_{-2}}{(z - z_0)^2} + \dots$$

$$a_n = \frac{1}{2\pi i} \oint_C \frac{f(z)}{(z - z_0)^{n+1}} dz \quad , n = 0, \mp 1, \mp 2, \dots \quad (2)$$

عندما كانت $n = -1$ فان المعادلة (2) ،

$$a_{-1} = \frac{1}{2\pi i} \oint f(z)$$

يسمى (a_{-1}) راسب الدالة $f(z)$ عند النقطة z_0 ويرمز له $Res(f, z)$ وعليه فان له $Res(f, z) = a_{-1}$ ، لذلك يكون

$$\oint f(z)$$

كذلك اذا كان للدالة $f(z)$ قطب من الرتبة n عند النقطة z_0 فان :

$$Res(f, z_0) = \frac{1}{(n-1)!} \lim_{z \rightarrow z_0} \frac{d^{n-1}}{dz^{n-1}} \{f(z)(z - z_0)^n\}$$

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Example 1 Evaluate the integral $\oint_C \frac{e^{iz} - \sin z}{(z - \pi)^3} dz$ where C is a circle $|z - 3| = 1$ in positive direction.

Solution

القطب من الرتبة الثالثة $z_0 = \pi$

$$Res(f, z_0) = \frac{1}{(n-1)!} \lim_{z \rightarrow z_0} \frac{d^{n-1}}{dz^{n-1}} \{f(z)(z - z_0)^n\}$$

$$Res(f, z_0) = \frac{1}{2} \lim_{z \rightarrow \pi} \frac{d^2}{dz^2} \left\{ (z - \pi)^3 \frac{e^{iz} - \sin z}{(z - \pi)^3} \right\}$$

$$Res(f, z_0) = \frac{1}{2} \lim_{z \rightarrow \pi} \frac{d^2}{dz^2} \{e^{iz} - \sin z\} = \frac{1}{2}$$

$$\oint_C \frac{e^{iz} - \sin z}{(z - \pi)^3} dz = 2\pi i Res(f, \pi) = 2\pi i * \frac{1}{2} = \pi i$$

$$\oint_C \frac{e^{iz} - \sin z}{(z - \pi)^3} dz = \pi i$$

Example 2 Use the residue theorem to find $\oint_C \frac{dz}{(z-1)(z+1)}$ where $C: |z| = 3$.

Solution

$$z_0 = 1, z_0 = -1$$

تمثلان قطبين بسيطين للدالة $f(z)$ ويقعان داخل الدائرة $|z| = 3$.

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

1. $z_0 = 1$

$$Res(f, 1) = \lim_{z \rightarrow 1} \left\{ (z-1) \frac{1}{(z-1)(z+1)} \right\} = \frac{1}{2}$$

2. $z_0 = -1$

$$Res(f, -1) = \lim_{z \rightarrow -1} \left\{ (z+1) \frac{1}{(z+1)(z+1)} \right\} = \frac{-1}{2}$$

$$\oint_C \frac{dz}{(z-1)(z+1)} = 2\pi i [Res(f, 1) + Res(f, -1)]$$

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$$\oint_C \frac{dz}{(z-1)(z+1)} = 2\pi i \left[\frac{1}{2} - -\frac{1}{2} \right] = 0$$

$$\oint_C \frac{dz}{(z-1)(z+1)} = 0$$

Example 3 Find the residue of function $f(z) = \frac{z^2 - 2z}{(z+1)^2(z^2+4)}$.

Solution

$$z_0 = -1, \quad z_0 = \mp 2i, \quad n = 2$$

$$z_0 = -1, \quad z_0 = \mp 2i, \quad n = 2$$

1. Residue at $z_0 = -1$

$$\text{Res}(f, z_0) = \frac{1}{(n-1)!} \lim_{z \rightarrow z_0} \frac{d^{n-1}}{dz^{n-1}} \{f(z)(z-z_0)^n\}$$

$$\text{Res}(f, -1) = \frac{1}{1!} \lim_{z \rightarrow -1} \frac{d}{dz} \left\{ (z+1)^2 \times \frac{z^2 - 2z}{(z+1)^2(z^2+4)} \right\}$$

$$\text{Res}(f, -1) = \lim_{z \rightarrow -1} \left\{ \frac{(z^2+4)(2z-2) - (z^2-2z)(2z)}{(z^2+4)^2} \right\} = -\frac{14}{25}$$

2. Residue at $z_0 = 2i$

$$\text{Res}(f, z_0) = \frac{1}{(n-1)!} \lim_{z \rightarrow z_0} \frac{d^{n-1}}{dz^{n-1}} \{f(z)(z-z_0)^n\}$$

$$\text{Res}(f, -1) = \frac{1}{1!} \lim_{z \rightarrow 2i} \frac{d}{dz} \left\{ (z-2i) \times \frac{z^2 - 2z}{(z+1)^2(z-2i)(z+2i)} \right\}$$

$$\text{Res}(f, -1) = \frac{-4 - 4i}{(2i+1)^2(4i)} = \frac{7+i}{25}$$

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3. Residue at $z_0 = -2i$

$$\begin{aligned} \text{Res}(f, -1) &= \frac{1}{1!} \lim_{z \rightarrow -2i} \frac{d}{dz} \left\{ (z + 2i) \times \frac{z^2 - 2z}{(z + 1)^2(z - 2i)(z + 2i)} \right\} \\ \text{Res}(f, -1) &= \frac{-4 + 4i}{(-2i + 1)^2(-4i)} = \frac{7 - i}{25} \end{aligned}$$

Example 4 Evaluate $\frac{1}{2\pi i} \oint_C \frac{e^{zt}}{z^2(z^2+2z+2)} dz$ where C is a circle $|z| = 3$.

Solution

$$f(z) = \frac{e^{zt}}{z^2(z^2+2z+2)}$$

$$z_0 = 0, \quad z_0 = -1 \mp i, \quad n = 2$$

قطب من الرتبة الثانية

$$1. \quad \text{Res}(f, -1) = \frac{1}{1!} \lim_{z \rightarrow 0} \frac{d}{dz} \left\{ z^2 \times \frac{e^{zt}}{z^2(z^2+2z+2)} \right\}$$

$$= \lim_{z \rightarrow 0} \left\{ \frac{(z^2 + 2z + 2)(te^{zt}) - (e^{zt})(2z + 2)}{z^2(z^2 + 2z + 2)} \right\}$$

$$\text{Res}(f, -1) = \frac{t - 1}{2}$$

2. Residue at $z_0 = -1 + i$

$$\text{Res}(f, -1 + i) = \lim_{z \rightarrow -1+i} \left\{ \{z - (-1 + i)\} \times \frac{e^{zt}}{z^2\{z - (-1 + i)\}\{z - (-1 - i)\}} \right\}$$

$$\text{Res}(f, -1 + i) = \frac{e^{(-1+i)t}}{(-1 + i)^2} \times \frac{1}{2i} = \frac{e^{(-1+i)t}}{4}$$

3. Residue at $z_0 = -1 - i$

$$\text{Res}(f, -1 - i) = \lim_{z \rightarrow -1-i} \left\{ \{z - (-1 - i)\} \times \frac{e^{zt}}{z^2\{z - (-1 - i)\}\{z - (-1 + i)\}} \right\}$$

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$$\text{Res}(f, -1 + i) = \frac{e^{(-1-i)t}}{(-2i)(-1-i)^2} = \frac{e^{(-1-i)t}}{4}$$

مجموع الرواسب ،

$$\begin{aligned} \oint_C \frac{e^{zt}}{z^2(z^2 + 2z + 2)} dz &= 2\pi i \\ &= 2\pi i \left[\frac{t-1}{2} + \frac{e^{(-1+i)t}}{4} + \frac{e^{(-1-i)t}}{4} \right] \end{aligned}$$

$$\oint_C \frac{e^{zt}}{z^2(z^2 + 2z + 2)} dz = 2\pi i \left[\frac{t-1}{2} + \frac{e^{-t}}{2} \cos t \right]$$

اي ان ،

$$\frac{1}{2\pi i} \oint_C \frac{e^{zt}}{z^2(z^2 + 2z + 2)} dz = \frac{1}{2}(t-1) + \frac{1}{2}e^{-t} \cos t$$