- Function of a complex variable
  - Let s be a set complex numbers. A function f defined on S is a rule that assigns to each z in S a complex number w.



Suppose that w=u+iv is the value of a function *f* at z=x+iy, so that

$$u + iv = f(x + iy)$$

Thus each of real number u and v depends on the real variables x and y, meaning that

$$f(z) = u(x, y) + iv(x, y)$$

Similarly if the polar coordinates r and  $\theta$ , instead of x and y, are used, we get

$$f(z) = u(r,\theta) + iv(r,\theta)$$

Example 2 If  $f(z)=z^2$ , then When v=0, f is a real-valued function. case #1: z = x + iy $f(z) = (x + iy)^2 = x^2 - y^2 + i2xy$  $u(x, y) = x^2 - y^2; v(x, y) = 2xy$ case #2:  $z = re^{i\theta}$  $f(z) = (re^{i\theta})^2 = r^2 e^{i2\theta} = r^2 \cos 2\theta + ir^2 \sin 2\theta$  $u(r,\theta) = r^2 \cos 2\theta; v(r,\theta) = r^2 \sin 2\theta$ 

#### • Example 3

A real-valued function is used to illustrate some important concepts later in this chapter is

$$f(z) = |z|^2 = x^2 + y^2 + i0$$

Polynomial function

$$P(z) = a_0 + a_1 z + a_2 z^2 + \dots + a_n z^n$$

where n is zero or a positive integer and  $a_0, a_1, \dots a_n$  are complex constants,  $a_n$  is not 0; The domain of definition is the entire z plane

Rational function

the quotients P(z)/Q(z) of polynomials The domain of definition is  $Q(z)\neq 0$ 

## Multiple-valued function

A generalization of the concept of function is a rule that assigns more than one value to a point z in the domain of definition.



#### Example 4

Let z denote any nonzero complex number, then  $z^{1/2}$  has the two values

$$z^{1/2} = \pm \sqrt{r} \exp(i\frac{\theta}{2})$$
 Multiple-valued function

If we just choose only the positive value of  $\pm \sqrt{r}$ 

$$z^{1/2} = \sqrt{r} \exp(i\frac{\theta}{2}), r > 0$$
 Single-valued function

## Graphs of Real-value functions







Note that both x and f(x) are real values.

#### Complex-value functions

$$f(z) = f(x + yi) = u(x, y) + iv(x, y)$$



Note that here x, y, u(x,y) and v(x,y) are all real values.





## Example

$$w = iz = i(re^{i\theta}) = r \exp(i(\theta + \frac{\pi}{2}))$$
 Rotation Mapping



#### • Example 1

$$w = z^2 \qquad u = x^2 - y^2, v = 2xy$$

Let  $u=c_1>0$  in the w plane, then  $x^2-y^2=c_1$  in the z plane Let  $v=c_2>0$  in the w plane, then  $2xy=c_2$  in the z plane



Example 2

The domain x>0, y>0, xy<1 consists of all points lying on the upper branches of hyperbolas  $u = x^2 - y^2;$ 



#### • Example 3

 $w = z^2 = r^2 e^{i2\theta}$ 

#### In polar coordinates



#### **Mappings by the Exponential Function**

The exponential function

$$w = e^{z} = e^{x+iy} = e^{x}e^{iy}, z = x+iy$$

$$\rho e^{i\theta} \rho = e^{x}, \theta = y$$



## **Mappings by the Exponential Function**

• Example 2



w = exp(z)

## **Mappings by the Exponential Function**

Example 3



 $w=exp(z)=e^{x+yi}$ 

 For a given positive value ε, there exists a positive value δ (depends on ε) such that

when  $0 < |z-z_0| < \delta$ , we have  $|f(z)-w_0| < \varepsilon$ 

meaning the point w=f(z) can be made arbitrarily chose to  $w_0$ if we choose the point z close enough to  $z_0$  but distinct from it.



## The uniqueness of limit

If a limit of a function f(z) exists at a point z0, it is unique.

**Proof:** suppose that  $\lim_{z \to z_0} f(z) = w_0 \& \lim_{z \to z_0} f(z) = w_1$ then  $\forall \varepsilon / 2 > 0, \exists \delta_0 > 0, \exists \delta_1 > 0$ 

when  $0 < |z - z_0| < \delta_0 \implies |f(z) - w_0| < \varepsilon / 2;$  $0 < |z - z_0| < \delta_1 \implies |f(z) - w_1| < \varepsilon / 2;$ 

Let  $\delta = \min(\delta_0, \delta_1)$ , when  $0 < |z-z_0| < \delta$ , we have

$$\Rightarrow |w_1 - w_0| = |(f(z) - w_0) - (f(z) - w_1)|$$
$$\leq |f(z) - w_0| + |f(z) - w_1| < \frac{\varepsilon}{2} + \frac{\varepsilon}{2} = \varepsilon$$

## Example 1

Show that  $f(z) = i\overline{z}/2$  in the open disk |z| < 1, then

Proof:  
$$\lim_{z \to 1} f(z) = \frac{i}{2}$$
$$|f(z) - \frac{i}{2}| = \frac{iz}{2} - \frac{i}{2}| = \frac{|i||z-1|}{2} = \frac{|z-1|}{2}$$



## • Example 2 If $f(z) = \frac{z}{\overline{z}}$ then the limit $\lim_{z \to 0} f(z)$ does not exist.



#### Theorem 1

Let 
$$f(z) = u(x, y) + iv(x, y)$$
  $z = x + iy$ 

and  $z_0 = x_0 + iy_0; w_0 = u_0 + iv_0$ 

then

$$\lim_{z \to z_0} f(z) = w_0 \tag{a}$$

#### if and only if

$$\lim_{(x,y)\to(x_0,y_0)} u(x,y) = u_0 \quad \text{and} \quad \lim_{(x,y)\to(x_0,y_0)} v(x,y) = v_0 \quad (b)$$

• Proof: (b) 
$$\rightarrow$$
 (a)

 $\lim_{(x,y)\to(x_0,y_0)} u(x,y) = u_0 \quad \& \quad \lim_{(x,y)\to(x_0,y_0)} v(x,y) = v_0 \quad \Longrightarrow \quad \lim_{z\to z_0} f(z) = w_0$ 

 $\forall \varepsilon / 2 > 0, \exists \delta_1 > 0, \exists \delta_2 > 0 s.t.$ When  $0 < \sqrt{(x - x_0)^2 + (y - y_0)^2} < \delta_1 \implies |u(x, y) - u_0| < \frac{\varepsilon}{2}$  $0 < \sqrt{(x - x_0)^2 + (y - y_0)^2} < \delta_2 \implies |v(x, y) - v_0| < \frac{\varepsilon}{2}$ Let  $\delta = \min(\delta_1, \delta_2)$  When  $0 < \sqrt{(x - x_0)^2 + (y - y_0)^2} < \delta$ , *i.e.*  $0 < |z - z_0| < \delta$  $|f(z) - w_0| = |(u(x, y) + iv(x, y)) - (u_0 + iv_0)| = |u(x, y) - u_0 + i(v(x, y) - v_0)|$ S  $\leq$ 

$$\le u(x, y) - u_0 |+|v(x, y) - v_0| < \frac{c}{2} + \frac{c}{2} = \varepsilon$$

Proof: (a) 
$$\rightarrow$$
 (b)  

$$\lim_{z \to z_0} f(z) = w_0 \implies \lim_{(x,y) \to (x_0,y_0)} u(x,y) = u_0 & \lim_{(x,y) \to (x_0,y_0)} v(x,y) = v_0$$

$$\forall \varepsilon > 0, \exists \delta > 0 \text{ s.t. When } 0 \triangleleft z - z_0 \mid < \delta \implies |f(z) - w_0| < \varepsilon$$

$$|f(z) - w_0| \equiv u(x,y) + iv(x,y) - (u_0 + iv_0)|$$

$$= |(u(x,y) - u_0) + i(v(x,y) - v_0)| < \varepsilon$$

$$|u(x,y) - u_0| \leq |(u(x,y) - u_0) + i(v(x,y) - v_0)| < \varepsilon$$

$$|v(x,y) - v_0| \leq |(u(x,y) - u_0) + i(v(x,y) - v_0)| < \varepsilon$$
Thus  $|u(x,y) - u_0| < \varepsilon; |v(x,y) - v_0| < \varepsilon$ 

When  $(x,y) \rightarrow (x_0,y_0)$ 

## • Theorem 2 Let $\lim_{z \to z_0} f(z) = w_0$ and $\lim_{z \to z_0} F(z) = W_0$

then  $\lim_{z \to z_0} [f(z) \pm F(z)] = w_0 \pm W_0$ 

$$\lim_{z \to z_0} [f(z)F(z)] = w_0 W_0$$

$$\lim_{z \to z_0} \left[ \frac{f(z)}{F(z)} \right] = \frac{W_0}{W_0}, W_0 \neq 0$$

$$\begin{split} \lim_{z \to z_0} f(z) &= w_0 \quad \& \quad \lim_{z \to z_0} F(z) = W_0 \implies \lim_{z \to z_0} [f(z)F(z)] = w_0 W_0 \\ \text{Let} \quad f(z) &= u(x, y) + iv(x, y), F(z) = U(x, y) + iV(x, y) \\ z_0 &= x_0 + iy_0; w_0 = u_0 + iv_0; W_0 = U_0 + iV_0 \\ f(z)F(z) &= (uU - vV) + i(vU + uV) \\ \lim_{z \to z_0} f(z) &= w_0 \\ \lim_{z \to z_0} F(z) &= W_0 \implies \text{When } (x, y) \not\rightarrow (x_0, y_0); \\ u(x, y) \not\rightarrow u_0; v(x, y) \rightarrow v_0; \& U(x, y) \rightarrow U_0; V(x, y) \rightarrow V_0; \\ \text{Re}(f(z)F(z)): \quad (u_0 U_0 - v_0 V_0) \\ \operatorname{Im}(f(z)F(z)): \quad (v_0 U_0 + u_0 V_0) \end{cases}$$

It is easy to verify the limits

 $\lim_{z \to z_0} c = c \qquad \lim_{z \to z_0} z = z_0 \qquad \lim_{z \to z_0} z^n = z_0^n (n = 1, 2, ...)$ 

For the polynomial

$$P(z) = a_0 + a_1 z + a_2 z^2 + \dots + a_n z^n$$

We have that

$$\lim_{z \to z_0} P(z) = P(z_0)$$

Riemannsphere & Stereographic Projection



N: the north pole

The ε Neighborhood of Infinity



When the radius R is large enough

i.e. for each small positive number  $\epsilon$ 

R=1/ε

The region of  $|z| > R = 1/\epsilon$  is called the  $\epsilon$  Neighborhood of Infinity( $\infty$ )

#### Theorem

## If $z_0$ and $w_0$ are points in the z and w planes, respectively, then

$$\lim_{z \to z_0} f(z) = \infty \quad \text{iff} \quad \lim_{z \to z_0} \frac{1}{f(z)} = 0$$
$$\lim_{z \to \infty} f(z) = w_0 \quad \text{iff} \quad \lim_{z \to 0} f(\frac{1}{z}) = w_0$$
$$\lim_{z \to \infty} f(z) = \infty \quad \text{iff} \quad \lim_{z \to 0} \frac{1}{f(\frac{1}{z})} = 0$$

Examples

$$\lim_{z \to -1} \frac{iz+3}{z+1} = \infty \quad \text{since} \quad \lim_{z \to -1} \frac{z+1}{iz+3} = 0$$
$$\lim_{z \to \infty} \frac{2z+i}{z+1} = 2 \quad \text{since} \quad \lim_{z \to 0} \frac{(2/z)+i}{(1/z)+1} = \lim_{z \to 0} \frac{2+iz}{1+z} = 2.$$
$$\lim_{z \to \infty} \frac{2z^3-1}{z^2+1} = \infty \quad \text{since} \quad \lim_{z \to 0} \frac{(1/z^2)+1}{(2/z^3)-1} = \lim_{z \to 0} \frac{z+z^3}{2-z^3} = 0.$$

## Continuity

#### A function is continuous at a point $z_0$ if

$$\lim_{z \to z_0} f(z) = f(z_0)$$

meaning that

- 1. the function f has a limit at point  $z_0$  and
- 2. the limit is equal to the value of  $f(z_0)$

For a given positive number  $\epsilon$ , there exists a positive number  $\delta$ , s.t.

When  $|z-z_0| < \delta$   $|f(z)-f(z_0)| < \varepsilon$ 

$$0 < |z - z_0| < \delta$$
?

## Theorem 1

#### A composition of continuous functions is itself continuous.

Suppose w=f(z) is a continuous at the point  $z_0$ ; g=g(f(z)) is continuous at the point  $f(z_0)$ 

Then the composition g(f(z)) is continuous at the point  $z_0$ 



## • Theorem 2

#### If a function f (z) is continuous and nonzero at a point $z_0$ , then f (z) $\neq 0$ throughout some neighborhood of that point.

Proof 
$$\lim_{z \to z_0} f(z) = f(z_0) \neq 0$$
  

$$\forall \varepsilon = \frac{|f(z_0)|}{2} > 0, \exists \delta > 0, s.t.$$
When 
$$|z - z_0| < \delta$$
  

$$|f(z) - f(z_0)| < \varepsilon = \frac{|f(z_0)|}{2}$$
If  $f(z) = 0$ , then  $|f(z_0)| < \frac{|f(z_0)|}{2}$   

$$\forall \varepsilon \leq |f(z_0)|$$

$$\forall \varepsilon \leq |f(z_0)|$$
Contradiction!

## • Theorem 3

If a function f is continuous throughout a region R that is both closed and bounded, there exists a nonnegative real number M such that

$$f(z) \leq M$$
 for all points z in R

where equality holds for at least one such z.

Note: 
$$|f(z)| = \sqrt{u^2(x, y) + v^2(x, y)}$$

where u(x,y) and v(x,y) are continuous real functions

## Derivative

Let f be a function whose domain of definition contains a neighborhood  $|z-z_0| < \varepsilon$  of a point  $z_0$ . The derivative of f at  $z_0$  is the limit  $f'(z_0) = \lim_{z \to z_0} \frac{f(z) - f(z_0)}{z - z_0}$ 

And the function f is said to be differentiable at  $z_0$  when  $f'(z_0)$  exists.

#### Illustration of Derivative

$$f'(z_0) = \lim_{z \to z_0} \frac{f(z) - f(z_0)}{z - z_0}$$

$$f'(z_0) = \lim_{\Delta z \to 0} \frac{f(z_0 + \Delta z) - f(z_0)}{\Delta z}$$

$$z = z_0 + \Delta z$$

$$\Delta w = f(z_0 + \Delta z) - f(z_0)$$

$$\frac{dw}{dz} = \lim_{\Delta z \to 0} \frac{\Delta w}{\Delta z}$$



Example 1
 Suppose that f(z)=z<sup>2</sup>. At any point z

$$\lim_{\Delta z \to 0} \frac{\Delta w}{\Delta z} = \lim_{\Delta z \to 0} \frac{(z + \Delta z)^2 - z^2}{\Delta z} = \lim_{\Delta z \to 0} (2z + \Delta z) = 2z$$

since  $2z + \Delta z$  is a polynomial in  $\Delta z$ . Hence dw/dz=2z or f'(z)=2z.



Since the limit is unique, this function does not exist anywhere

## Example 3 Consider the real-valued function f(z)=|z|<sup>2</sup>. Here

$$\frac{\Delta w}{\Delta z} = \frac{|z + \Delta z|^2 - |z|^2}{\Delta z} = \frac{(z + \Delta z)(\overline{z} + \overline{\Delta z}) - z\overline{z}}{\Delta z} = \overline{z} + \overline{\Delta z} + z\frac{\overline{\Delta z}}{\Delta z}$$

Case #1:  $\Delta x \rightarrow 0$ ,  $\Delta y=0$ 

$$\lim_{\Delta x \to 0} (\overline{z} + \overline{\Delta z} + z \frac{\Delta z}{\Delta z}) = \lim_{\Delta x \to 0} (\overline{z} + \Delta x + z \frac{\Delta x - i0}{\Delta x + i0}) = \overline{z} + z$$

Case #2:  $\Delta x=0, \Delta y \rightarrow 0$ 

$$\lim_{\Delta y \to 0} (\overline{z} + \overline{\Delta z} + z \frac{\overline{\Delta z}}{\Delta z}) = \lim_{\Delta y \to 0} (\overline{z} - i\Delta y + z \frac{0 - i\Delta y}{0 + i\Delta y}) = \overline{z} - z$$

 $z + z = z - z \Longrightarrow z = 0$  dw/dz can not exist when z is not 0

# Continuity & Derivative Continuity > Derivative

For instance,

 $f(z)=|z|^2$  is continuous at each point, however, dw/dz does not exists when z is not 0

Derivative  $\square$  Continuity

$$\lim_{z \to z_0} [f(z) - f(z_0)] = \lim_{z \to z_0} \frac{f(z) - f(z_0)}{z - z_0} \lim_{z \to z_0} (z - z_0) = f'(z_0) = 0$$

Note: The existence of the derivative of a function at a point implies the continuity of the function at that point.

#### **Differentiation Formulas**

## Differentiation Formulas

$$\frac{d}{dz}c = 0; \frac{d}{dz}z = 1; \frac{d}{dz}[cf(z)] = cf'(z)$$

$$\frac{d}{dz}[z^n] = nz^{n-1}$$
 Refer to pp.7 (13)

$$\frac{d}{dz}[f(z)\pm g(z)] = f'(z)\pm g'(z)$$

$$\frac{d}{dz}[f(z)\bullet g(z)] = f(z)\bullet g'(z) + f'(z)\bullet g(z)$$

$$\frac{d}{dz}\left[\frac{f(z)}{g(z)}\right] = \frac{f'(z) \bullet g(z) - f(z) \bullet g'(z)}{\left[g(z)\right]^2}$$

$$F(z) = g(f(z))$$
$$F'(z_0) = g'(f(z_0))f'(z_0)$$
$$\frac{dW}{dz} = \frac{dW}{dw}\frac{dw}{dz}$$

## **Differentiation Formulas**

#### Example

## To find the derivative of $(2z^2+i)^5$ , write w=2z^2+i and W=w^5. Then

$$\frac{d}{dz}(2z^2+i)^5 = (5w^4)w' = 5(2z^2+i)^4(4z) = 20z(2z^2+i)^4$$

• Analytic at a point z<sub>0</sub>

A function f of the complex variable z is analytic at a point  $z_0$  if it has a derivative at each point in some neighborhood of  $z_0$ .

Note that if *f* is analytic at a point  $z_0$ , it must be analytic at each point in some neighborhood of  $z_0$ 

Analytic function

A function f is analytic in an open set if it has a derivative everywhere in that set.

Note that if f is analytic in a set S which is not open, it is to be understood that f is analytic in an open set containing S.

Analytic vs. Derivative
 For a point

 Analytic → Derivative
 Derivative → Analytic

For all points in an open set Analytic Derivative Derivative Analytic

f is analytic in an open set D iff f is derivative in D

- Singular point (singularity)
  - If function *f* fails to be analytic at a point  $z_0$  but is analytic at some point in every neighborhood of  $z_0$ , then  $z_0$  is called a singular point.
- For instance, the function f(z)=1/z is analytic at every point in the finite plane except for the point of (0,0). Thus (0,0) is the singular point of function 1/z.
- Entire Function

An entire function is a function that is analytic at each point in the entire finite plane.

For instance, the polynomial is entire function.

- Property 1
  - If two functions are analytic in a domain D, then
- their sum and product are both analytic in D
- their quotient is analytic in D provided the function in the denominator does not vanish at any point in D

## Property 2

From the chain rule for the derivative of a composite function, a composition of two analytic functions is analytic.

$$\frac{d}{dz}g(f(z)) = g'[f(z)]f'(z)$$

#### Theorem

If f'(z) = 0 everywhere in a domain D, then f(z) must be constant throughout D.

$$f'(z) = u_x + iv_x = v_y - iu_y = 0$$
$$u_x = u_y = 0 \& v_x = v_y = 0$$



## **Example** *z*<sup>2</sup> is Analytic

$$z = x + i y$$

$$f(z) = z^{2} = x^{2} - y^{2} + 2i xy = u + iv$$



 $\therefore$  *f* ' exists & single-valued  $\forall$  finite *z*.

i.e.,  $z^2$  is an entire function.





 $\therefore$  f' doesn't exist  $\forall z$ , even though it is continuous every where.

i.e.,  $z^2$  is nowhere analytic.

#### **Examples**

## Example

Suppose that a function f(z) = u(x, y) + iv(x, y) and its conjugate f(z) = u(x, y) - iv(x, y) are both analytic in a given domain D. Show that f(z) must be constant throughout D.

**Proof:** f(z) = u(x, y) + iv(x, y) is analytic, then  $u_x = v_y, u_y = -v_x$ 

f(z) = u(x, y) - iv(x, y) is analytic, then  $u_x = -v_y, u_y = v_x$ 

$$u_x = 0, v_x = 0$$
  $f'(z) = u_x + iv_x = 0$ 

Based on the Theorem in pp. 74, we have that f is constant throughout D

## **Examples**

## Example

Suppose that f is analytic throughout a given region D, and the modulus |f(z)| is constant throughout D, then the function f(z) must be constant there too.

#### **Proof:**

$$|f(z)| = c$$
, for all z in D

where c is real constant.

If c=0, then f(z)=0 everywhere in D.

If  $c \neq 0$ , we have

Both *f* and it conjugate are analytic, thus *f* must be constant in D. (Refer to Ex. 3)

## **Uniquely Determined Analytic Function**

#### Lemma

Suppose that

a) A function f is analytic throughout a domain D;

- b) f(z)=0 at each point z of a domain or line segment contained in D.
- Then  $f(z) \equiv 0$  in D; that is, f(z) is identically equal to zero throughout D.

**Refer to Chap. 6 for the proof.** 

## **Uniquely Determined Analytic Function**

#### Theorem

A function that is analytic in a domain D is uniquely determined over D by its values in a domain, or along a line segment, contained in D.



$$f(z) \equiv g(z)$$

## **Reflection Principle**

#### Theorem

Suppose that a function f is analytic in some domain D which contains a segment of the x axis and whose lower half is the reflection of the upper half with respect to that axis. Then  $\overline{f(z)} = f(\overline{z})$ 

for each point z in the domain if and only if f(x) is real for each point x on the segment.  $v_1$ 

