COMPLEX VARIABLES I
 MIDTERM 2 SOLUTIONS

 NAME:
 ID NO.:

 CLASS:

Problem 1: (10 points) Determine all of the values of z at which the following function is analytic $f(z) = \frac{\log(z+3)}{z^2+i}$.

Solution. First, the function $\frac{1}{z^2+i}$ is analytic everywhere except at $\frac{\sqrt{2}}{2} - i\frac{\sqrt{2}}{2}$ and $-\frac{\sqrt{2}}{2} + i\frac{\sqrt{2}}{2}$. Second, the function Log(z+3) is analytic except at those points where z+3=0, or where z+3 lies on the negative real axis, i.e. $\{(x;y)|x \leq -3, y=0\}$. Hence the function $f(z) = \frac{\text{Log}(z+3)}{z^2+i}$ is analytic everywhere except at the points $\frac{\sqrt{2}}{2} - i\frac{\sqrt{2}}{2}, -\frac{\sqrt{2}}{2} + i\frac{\sqrt{2}}{2}$ and on the ray $\{(x,y)|x \leq -3, y=-0\}$.

Problem 2: (10 points) Solve the equation $\cos z = \sqrt{2}$ for z.

Mathod 1. By definition

$$\cos z = \frac{e^{iz} + e^{-iz}}{2} = \sqrt{2}.$$

By solving the equation

$$e^{2iz} - 2\sqrt{2}e^{iz} + 1 = 0,$$

we get

$$e^{iz} = \sqrt{2} \pm 1$$

This implies that

$$iz = \log(\sqrt{2} \pm 1) = \ln(\sqrt{2} \pm 1) + i2n\pi, n \in \mathbb{Z}.$$

Hence the solution is

$$-i\ln(\sqrt{2}\pm 1) + 2n\pi, n \in \mathbb{Z}$$
 or $\pm i\ln(\sqrt{2}+1) + 2n\pi, n \in \mathbb{Z}$.

Method 2.

$$\cos z = \cos x \cosh y - i \sin x \sinh y = \sqrt{2}.$$

This implies

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$$\cos x \cosh y = \sqrt{2}$$
 and $\sin x \sinh y = 0$.

<u>Case 1</u>: $\sin x = 0$.

$$\sin x = 0 \quad \text{and} \quad \cos x > 0 \Rightarrow x = 2n\pi, n \in \mathbb{Z}.$$

$$\left(\text{since} \quad \cos x \cosh y = \sqrt{2} \quad \text{and} \quad \cosh y = \frac{e^y + e^{-y}}{2} > 0 \Rightarrow \cos x > 0. \right)$$

$$\Rightarrow \cos x = 1 \quad \text{and} \quad \cosh y = \frac{e^y - e^{-y}}{2} = \sqrt{2} \Rightarrow e^y = \sqrt{2} \pm 1 \Rightarrow y = \ln(\sqrt{2} \pm 1)$$

<u>Case 2</u>: $\sinh y = 0$.

$$\sinh y = \frac{e^y - e^{-y}}{2} = 0 \Rightarrow y = 0 \Rightarrow \cosh y = \frac{e^y + e^{-y}}{2} = 1$$
$$\Rightarrow \cos x = \sqrt{2} > 1 \rightarrow \leftarrow$$

Therefore, the solution is

$$z = x + iy = 2n\pi + i\ln(\sqrt{2}\pm 1), n \in \mathbb{Z}.$$

Problem 3:

- (1) (15 points) Show that $\log(i^{1/2}) = \frac{1}{2}\log i$.
- (2) (5 points) Find the principal value of $\left[\frac{e}{2}(-1-\sqrt{3}i)\right]^{3\pi i}$.

Solution.	(1) Homework 4 (Exercise 5 of section 33).
(2)	
<i>P.V.</i>	$\left[\frac{e}{2}(-1-\sqrt{3}i)\right]^{3\pi i} = \exp[3\pi i \operatorname{Log}\frac{e}{2}(-1-\sqrt{3}i)] = \exp[3\pi i \operatorname{Log}\frac{e}{2}(2e^{i(-\frac{2}{3}\pi)})]$
	$= \exp[3\pi i(\ln e - i\frac{2}{3}\pi)] = \exp(2\pi^2 + i3\pi) = -e^{2\pi^2}.$

Problem 4: (15 points) Consider $I = \int_C \frac{\cos z}{(z+\pi)^5} dz$.

(1) Evaluate the integral I when the contour C is the square whose edges lie along the lines $x = \pm 4$ and $y = \pm 4$ with positive orientation.

Solution. Since $-\pi$ is in the interior of the contour C, by the extension of Cauchy integral formula, we have

$$I = \int_C \frac{\cos z}{(z+\pi)^5} dz = \frac{2\pi i}{4!} \left(\frac{d^4}{dz^4} \cos z \right) \Big|_{z=-\pi} = -\frac{\pi i}{12}.$$

(2) Evaluate the integral I when the contour C is the square whose edges lie along the lines $x = \pm 1$ and $y = \pm 1$ with positive orientation.

Solution. Since there is no singularity, by Cauchy-Goursat theorem, we have

$$I = \int_C \frac{\cos z}{(z+\pi)^5} dz = 0.$$

Problem 5: (10 points) Find the maximum and minimum moduli of $z^2 - z$ in the disc: $|z| \le 1$.

Solution. Since $z^2 - z$ is analytic throughout the disc and not constant in the interior of the disc. By the maximum moduli principle, the maximum moduli of $z^2 - z$ occur at the boundary |z| = 1. Note that $|z^2 - z| = |z(z - 1)| = |z||z - 1|$. Hence it is enough to consider the maximum of |z - 1|. It is not difficult to see that the maximum value 2 occurs at z = -1. Obviously the minimum value of $|z^2 - z| = |z||z - 1|$ is 0 which occurs at z = 0, 1. Note that $z^2 - z = 0$ at z = 0 which is in the interior of the disc. Hence the minimum moduli principle in Exercise 2 of Section 59, where the condition $f(z) \neq 0$ is needed, does not apply here.

Problem 6: (15 points) Let C be the positively oriented circle $\{|z| = 2\}$. Evaluate the contour integral

$$I = \int_C \frac{\cos(\pi z)}{z(z-1)} dz.$$

Solution. The singularities z = 0, 1 are in the interior of C. Let C_1 be the positively oriented circle $\{|z| = 1/3\}$ and C_2 be the positively oriented circle $\{|z - 1| = 1/3\}$. Then C_1 and C_2 are in the interior of C and disjoint. The function $\frac{\cos(\pi z)}{z(z-1)}$ is analytic in the region that is inside of C and outside of C_1 , C_2 . By the Cauchy-Goursat theorem for multiply connected domain.

$$\int_C \frac{\cos(\pi z)}{z(z-1)} dz - \int_{C_1} \frac{\cos(\pi z)}{z(z-1)} dz - \int_{C_2} \frac{\cos(\pi z)}{z(z-1)} dz = 0.$$

The function $\frac{\cos z}{z-1}$ is analytic in the interior of C_1 and the function $\frac{\cos z}{z}$ is analytic in the interior of C_2 . By Cauchy integral formula, we have

$$\int_{C_1} \frac{\cos(\pi z)}{z(z-1)} dz = \int_{C_1} \frac{\cos(\pi z)/(z-1)}{z} dz = 2\pi i \frac{\cos 0}{0-1} = -2\pi i$$

and

$$\int_{C_2} \frac{\cos(\pi z)}{z(z-1)} dz = \int_{C_2} \frac{\cos(\pi z)/z}{z-1} dz = 2\pi i \frac{\cos\pi}{1} = -2\pi i.$$

Therefore

$$\int_C \frac{\cos(\pi z)}{z(z-1)} dz = \int_{C_1} \frac{\cos(\pi z)}{z(z-1)} dz + \int_{C_2} \frac{\cos(\pi z)}{z(z-1)} dz = -4\pi i.$$

Problem 7: (10 points) Evaluate the contour integral

$$I = \int_C z^{-1+i} dz$$

where the branch is defined by $z^{-1+i} = e^{(-1+i)\log z}$ (|z| > 0, $0 < \arg z < 2\pi$) and C is the positively oriented unit circle |z| = 1.

Solution. Let $z(\theta) = e^{i\theta}, 0 < \theta < 2\pi$, then

$$z'(\theta) = ie^{i\theta}$$

and

$$z(\theta)^{-1+i} = e^{(-1+i)(\ln 1 + i\theta)} = e^{-i\theta}e^{-\theta}.$$

$$\Rightarrow I = \int_C z^{-1+i}dz = \int_0^{2\pi} e^{-i\theta}e^{-\theta}ie^{i\theta}d\theta = i\int_0^{2\pi} e^{-\theta}d\theta = -i(e^{-2\pi} - 1).$$

Problem 8: (10 points) Use ML inequality to show that

$$\left| \int_{C} \frac{(z^2 + 3)e^{iz} \operatorname{Log} z}{z^2 - 2} dz \right| \le \frac{7(3\ln 2 + \pi)\pi}{9},$$

where C is the contour $\{z|z=2e^{i\theta}, 0 \le \theta \le \frac{\pi}{3}\}.$

Proof. By

$$|z^2 - 2| \ge ||z|^2 - 2| = 2,$$
 $|z^2 + 3| \le |z|^2 + 3 = 7$

and

$$|e^{iz}| = |e^{ix-y}| = e^{-y} \le 1, \qquad |\operatorname{Log} z| = |\ln 2 + i\theta| \le \ln 2 + \frac{\pi}{3}.$$

We obtain

$$\left|\frac{(z^2+3)e^{iz}\operatorname{Log} z}{z^2-2}\right| \le \mathcal{M} = \frac{7(3\ln 2 + \pi)}{6}.$$

We also have

$$\mathcal{L} = \int_C dz = \frac{2\pi}{3}.$$

Therefore

$$\Big| \int_C \frac{(z^2+3)e^{iz} \operatorname{Log} z}{z^2-2} dz \Big| \le \int_C \Big| \frac{(z^2+3)e^{iz} \operatorname{Log} z}{z^2-2} \Big| dz \le \mathrm{ML} = \le \frac{7(3\ln 2 + \pi)\pi}{9}.$$

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