

Advanced Engineering Mathematics

Lecture 57

- Singular point:** If $f'(z)$ exists at every point of a domain D except for a finite number of points. Then, $f(z)$ is said to be an analytic function on the domain D and those exceptional/non-analytic points are called singular points or singularities of f .

Ex. $f(z) = \frac{1}{z-2}$, 2 is a singular point.

In other words, a point $z_0 \in D$ is said to be a singular point if $f'(z_0)$ does not exist.

Theorem 1 (Cauchy-Riemann equation/CR-equation). A complex function $f : \mathbb{C} \rightarrow \mathbb{C}$ is given by

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

where $u, v : \mathbb{R}^2 \rightarrow \mathbb{R}$. The necessary condition that f is analytic on a domain D is that both u and v satisfy

$$\frac{\partial u}{\partial x} = \frac{\partial v}{\partial y}, \quad \text{and} \quad \frac{\partial u}{\partial y} = -\frac{\partial v}{\partial x} \quad \text{on } D.$$

If the partial derivatives of u and v are also continuous on D , then the CR-equation become sufficient condition for the f to be analytic on D .

Example. Verify whether the function $f : \mathbb{C} \rightarrow \mathbb{C}$ satisfies CR-equation or not at $z = 0$.

$$f(z) = \begin{cases} \frac{x^3(1+i)-y^3(1-i)}{x^2+y^2}, & \text{if } z \neq 0 \\ 0, & \text{if } z = 0. \end{cases}$$

Solution: For $z = x + iy$, $f(z) = u(x, y) + iv(x, y)$, where $u(x, y) = \frac{x^3-y^3}{x^2+y^2}$, and $v(x, y) = \frac{x^3+y^3}{x^2+y^2}$. Then

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

for $z \neq 0$. To verify the CR-equation, we need to only show that the relation also hold for $z = 0$. Now,

$$\begin{aligned} \left. \frac{\partial u}{\partial x} \right|_{(0,0)} &= \lim_{x \rightarrow 0} \frac{u(x, 0) - u(0, 0)}{x - 0} = \lim_{x \rightarrow 0} \frac{x^3}{x^3} = 1. \\ \left. \frac{\partial v}{\partial y} \right|_{(0,0)} &= \lim_{y \rightarrow 0} \frac{v(0, y) - v(0, 0)}{y - 0} = \lim_{y \rightarrow 0} \frac{y^3}{y^3} = 1. \\ \left. \frac{\partial u}{\partial y} \right|_{(0,0)} &= \lim_{y \rightarrow 0} \frac{u(0, y) - u(0, 0)}{y - 0} = \lim_{y \rightarrow 0} \frac{-y^3}{y^3} = -1. \\ \left. \frac{\partial v}{\partial x} \right|_{(0,0)} &= \lim_{x \rightarrow 0} \frac{v(x, 0) - v(0, 0)}{x - 0} = \lim_{x \rightarrow 0} \frac{x^3}{x^3} = 1. \end{aligned}$$

Hence, f satisfies CR-equation at $z = 0$. As, the partial derivatives at $z = 0$ are continuous at $z = 0$. The function f is analytic at $z = 0$.

Example. Find the analytic function $f = u + iv$, where $u(x, y) = e^x(x \cos y - y \sin y)$.

Solution: If f is analytic, then $\frac{\partial u}{\partial x} = \frac{\partial v}{\partial y}$, and $\frac{\partial u}{\partial y} = -\frac{\partial v}{\partial x}$. This implies

$$\frac{\partial u}{\partial x} = e^x(x \cos y - y \sin y) + e^x \cos y, \quad \text{and} \quad \frac{\partial u}{\partial y} = -e^x(x \sin y - y \cos y) - e^x \sin y.$$

To determine v , we write

$$\begin{aligned} dv &= \frac{\partial v}{\partial x} dx + \frac{\partial v}{\partial y} dy \\ &= -\frac{\partial u}{\partial y} dx + \frac{\partial u}{\partial x} dy \quad (\text{by CR-equation}) \\ &= e^x(x \sin y - y \cos y + \sin y) dx + e^x(x \cos y - y \sin y + \cos y) dy \\ &= d(e^x x \sin y + e^x y \cos y) \\ v(x, y) &= e^x(x \sin y + y \cos y) + C \end{aligned}$$

The required analytic function:

$$f(z) = u + iv = e^x(x \cos y - y \sin y) + i[e^x(x \sin y + y \cos y) + C].$$

CR-equation in polar form: $x = r \cos \theta$, $y = r \sin \theta$. Then the CR-equation reduces to

$$\frac{\partial u}{\partial r} = \frac{1}{r} \frac{\partial v}{\partial \theta}, \quad \text{and} \quad \frac{\partial u}{\partial \theta} = -r \frac{\partial v}{\partial r}.$$

Example. Verify whether $f(z) = z^m$, $m \in \mathbb{N}$ satisfies CR-equations.

Solution: $f(z) = z^m = r^m e^{im\theta} = \underbrace{r^m \cos m\theta}_u + i \underbrace{r^m \sin m\theta}_v$. Now,

$$\begin{aligned} \frac{\partial u}{\partial r} &= m r^{m-1} \cos m\theta = \frac{1}{r} \frac{\partial v}{\partial \theta}. \\ \frac{\partial u}{\partial \theta} &= -m r^m \sin m\theta = -r \frac{\partial v}{\partial r}. \end{aligned}$$

Therefore, $f(z) = z^m$ satisfies CR-equation.