

MATH 301 HW 2 SOLUTIONS

SECTION 3.3 # 4

PROVE $\log(e^z) = z$ IFF $-\pi < \text{Im } z \leq \pi$.

SOLUTION $e^z = e^{x+iy} = e^x [e^{iy} + i \sin y]$

WE CALCULATE $|e^z| = e^x$, $\text{Arg}(e^z) = y$ ONLY IF $-\pi < y \leq \pi$.

NOW $\log w = \ln|w| + i \text{Arg}(w)$ WITH $-\pi < \text{Arg } w \leq \pi$.

• LET $w = e^z$, THEN $|w| = e^x$. WE LET $-\pi < y \leq \pi$ SO THAT $\text{Arg } w = y$.

THEN $\log e^z = \ln(e^x) + iy = x + iy = z$ WHEN $-\pi < y \leq \pi$.

• NOW IF $z = x + iy$, FOR z TO BE ON THE RANGE OF $\log(e^z)$

WE NEED $\text{Im } z = y \in (-\pi, \pi]$.

SECTION 3.3 # 5b) SOLVE $\log(z^2 - 1) = i\pi/2$.

SOLUTION OBSERVE THAT $\log(w) = \frac{i\pi}{2}$ HAS THE UNIQUE SOLUTION

$w = e^{i\pi/2} = i$. THEREFORE $w = z^2 - 1 = i$. THIS GIVES,

$$z^2 = 1 + i = \sqrt{2} e^{i\pi/4}$$

$$\text{WE GET } z = \pm 2^{1/4} e^{i\pi/8}$$

SECTION 3.3 # 11 FIND A BRANCH OF $\log(z^2 + 2z + 3)$ THAT

IS ANALYTIC AT $z = -1$ AND FIND ITS DERIVATIVE AT $z = -1$.

SOLUTION LET $w = z^2 + 2z + 3$. THEN,

$$\log w = \ln|w| + i[\text{Arg } w + 2k\pi] \quad k = 0, \pm 1, \pm 2, \dots$$

WE WILL TRY TO SEE IF $\log(w)$ (I.E. SET $k=0$) SATISFIES

DESIRED PROPERTIES.

$\log(w) = \ln|w| + i \text{Arg}(w)$ IS ANALYTIC IN w -PLANE

EXCEPT WHEN $\text{Re } w \leq 0$ WITH $\text{Im } w = 0$. SET $w = u + iv$.

THEREFORE $W = +U$, $U \leq 0$ REAL IS THE BRANCH CUT.

WE FIND ITS IMAGE IN Z-PLANE. WE HAVE

$$+U = z^2 + 2z + 3 \quad \text{OR} \quad z^2 + 2z + (3-U) = 0.$$

SOLVING THE QUADRATIC
$$z = \frac{-2 \pm \sqrt{4 - 4(3-U)}}{2} = -1 \pm \sqrt{-2+U}.$$

OBSERVE THAT THERE IS NO $U < 0$ FOR WHICH $z = -1$. HENCE

$z = -1$ IS NOT AN IMAGE POINT ON THE BRANCH CUT RE $W \leq 0$ WITH $\text{IM}W = 0$.

TO FIND BRANCH CUTS IN Z-PLANE PUT $z = x + iy$ INTO $z^2 + 2z + (3-U) = 0$.

THEN
$$x^2 - y^2 + 2ixy + 2(x + iy) + 3 - U = 0.$$

SEPARATING REAL AND IMAGINARY PARTS

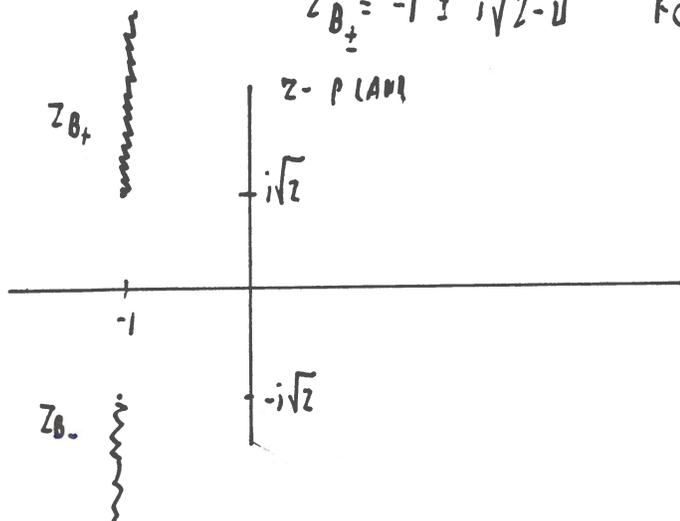
$$x^2 - y^2 + 2x + 3 - U = 0 \quad \text{AND} \quad y(x+1) = 0 \rightarrow y = 0 \text{ OR } x = -1.$$

IF $y = 0 \rightarrow x^2 + 2x + 3 - U = 0 \rightarrow x = -1 \pm \sqrt{-2+U}$ HAS NO REAL SOLUTION IF $U < 0$.

SO WE MUST HAVE $x = -1 \rightarrow 1 - y^2 - 2 + 3 - U = 0 \rightarrow y^2 = 2 - U$ OR $y = \pm i\sqrt{2-U}$.

WE CONCLUDE THAT BRANCH CUTS Z_B ARE PARAMETRIZED AS

$$Z_{B_{\pm}} = -1 \pm i\sqrt{2-U} \quad \text{FOR } U \leq 0$$



NOW SINCE $f(z) = \text{LOG}(z^2 + 2z - 3)$

IS THE COMPOSITION OF TWO ANALYTIC

FUNCTIONS AT $z = -1$ WE HAVE BY

CHAIN RULE

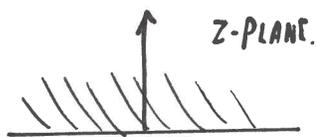
$$f'(z) = \frac{(2z+2)}{(z^2+2z-3)} \Big|_{z=-1} = 0.$$

SECTION 3.3 # 15 FIND A 1-1 ANALYTIC MAPPING OF UPPER-HALF PLANE $\text{Im}z > 0$

ONTO INFINITE HORIZONTAL STRIP $H \equiv \{ u+iv \mid -\infty < u < \infty, 0 < v < 1 \}$.

SOLUTION WE CONSIDER THE MAP

$$W = C \log z$$



WHERE $C > 0$ IS A REAL CONSTANT TO BE FOUND.

LET $z = x+iy = |z|e^{i\phi}$ SO THAT

$$W = C \ln |z| + Ci \text{Arg}(z).$$

NOW $w = u+iv$, $u = C \ln |z|$, $v = C \text{Arg}(z)$. FIXING $|z| = r$ AND

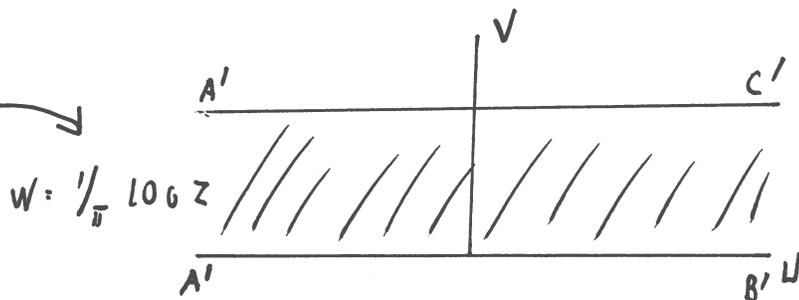
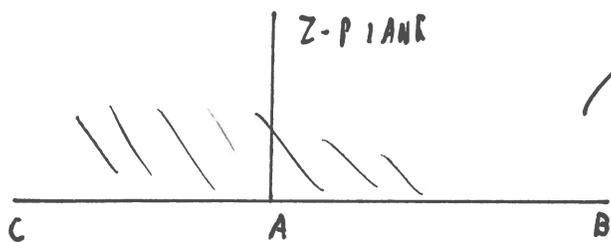
$0 < \text{Arg} z < \pi$, FOR UPPER HALF-PLANE IT FOLLOWS THAT THE

RAY $|z| = r$ WITH $0 < r < \infty$ AND $\text{Arg} z$ FIXED MAPS TO $u \in (-\infty, \infty)$

WITH $v = C \text{Arg}(z)$. AS SUCH, IF $\text{Arg} z = \pi \rightarrow v = C\pi$,

SO WE WANT $C = 1/\pi$.

THE MAP IS $W = \frac{1}{\pi} \log(z)$. THE IMAGE OF A FEW POINTS IS SHOWN.



SECTION 3.5 3c)

FIND PRINCIPAL VALUE OF $(1+i)^{1+i}$.

SOLUTION

$$z = (1+i)^{1+i} = e^{(1+i) \log(1+i)} \quad \text{PRINCIPAL BRANCH.}$$

NOW $\log(1+i) = \ln \sqrt{2} + i\pi/4$. THIS GIVES

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

$$z = \sqrt{2} e^{\pi i/4} e^{-\pi/4 + (i/2) \ln 2}$$

SECTION 3.5 15b)

FIND A BRANCH OF $f(z) = (z^2+4)^{1/2}$ THAT IS ANALYTIC IN THE COMPLEX PLANE EXCEPT ALONG $\text{RE } z = 0, -2 \leq \text{IM } z \leq 2$

SOLUTION THERE ARE TWO APPROACHES. METHOD 1 CHOOSE A BRANCH OF \log .

METHOD 2: RANGE OF ANGLES METHOD.

METHOD 1 WE WANT ANALYTICITY IN $|z| > 2$. WE WRITE

$$f(z) = z \left[1 + 4/z^2 \right]^{1/2} = z e^{\frac{1}{2} \log(1 + 4/z^2)}$$

WE WILL TRY PRINCIPAL BRANCH OF \log AND SO CHOOSE

$$f(z) = z e^{\frac{1}{2} \log(1 + 4/z^2)}$$

THEY HAVE A BRANCH CUT (S) WHEN $\text{RE} \left[1 + \frac{4}{z^2} \right] \leq 0$ WITH $\text{IM} \left[1 + \frac{4}{z^2} \right] = 0$.

PUT $z = x + iy$ SO SET $1 + \frac{4}{z^2} = 1 + \frac{4}{(x+iy)^2} = u$ WITH $u \leq 0$.

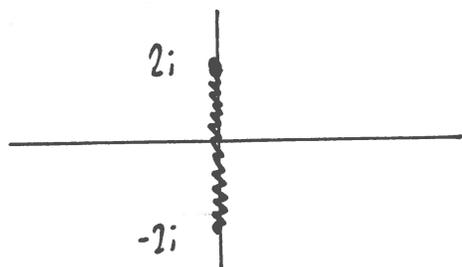
THIS GIVES $\frac{4}{(x+iy)^2} = u - 1$ OR $(x+iy)^2 = \frac{4}{u-1} \rightarrow x^2 - y^2 + 2ixy = \frac{4}{u-1}$.

SO IN z -PLANE BRANCH CUT SATISFIED $x^2 - y^2 = \frac{4}{u-1}$ AND $xy = 0$, WITH $u \leq 0$ REAL

IF $y=0 \rightarrow x^2 < 0$ WHICH IS IMPOSSIBLE. SO MUST HAVE $x=0$ SO THAT

$$y = \pm \frac{2}{\sqrt{1-u}} \quad \text{FOR } -\infty < u \leq 0.$$

THIS YIELDS THE BRANCH CUTS IN Z PLANE BETWEEN $\pm 2i$:



$$f(z) = z e^{\frac{1}{2} \log(1 + 4/z^2)}$$

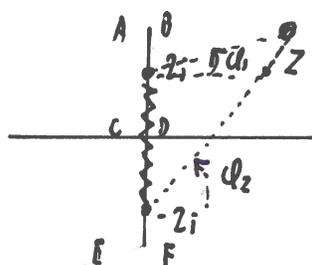
IS ANALYTIC IN $|z| > 2$.

METHOD 2 (RANGE OF ANGLES)

WRITE $z - 2i = r_1 e^{i\phi_1}$

$z + 2i = r_2 e^{i\phi_2}$

SO $f(z) = (z^2 + 4)^{1/2} = (r_1 r_2)^{1/2} e^{i(\phi_1 + \phi_2)/2}$



WE WANT A BRANCH CUT ON $-2 \leq \text{Im}(z) \leq 2$.

CHOOSE THE RANGE $\phi_1 \in (-\pi/2, 3\pi/2]$, $\phi_2 \in (-\pi/2, 3\pi/2]$

	ϕ_1	ϕ_2	$e^{i(\phi_1 + \phi_2)/2}$
A	$\pi/2$	$\pi/2$	i
B	$\pi/2$	$\pi/2$	i
C	$3\pi/2$	$\pi/2$	-1
D	$-\pi/2$	$\pi/2$	1
E	$3\pi/2$	$3\pi/2$	$-i$
F	$-\pi/2$	$-\pi/2$	$-i$

NOT EQUAL \rightarrow JUMP ACROSS ANY POINT WITH $-2 \leq \text{Im} z \leq 2$

\rightarrow BRANCH CUT IS $\text{Re}(z) = 0, |\text{Im} z| < 2$

SO $f(z) = (r_1 r_2)^{1/2} e^{i(\phi_1 + \phi_2)/2}$ WITH

$\phi_1 \in (-\pi/2, 3\pi/2], \phi_2 \in (-\pi/2, 3\pi/2]$

WILL BE ANALYTIC IN $|z| > 2$.

SECTION 3.5 15 d)

FIND A BRANCH OF $(z^3 - 1)^{1/3}$ THAT IS ANALYTIC IN $|z| > 1$.

SOLUTION WE WILL DO THE CHOICE OF LOG APPROACH.

WE WRITE $f(z) = z [1 - 1/z^3]^{1/3} = z e^{1/3 \log(1 - 1/z^3)}$

AND CHOOSE PRINCIPAL BRANCH OF \log :

DEFINE $f(z) = z e^{1/3 \text{LOG}(1 - 1/z^3)}$

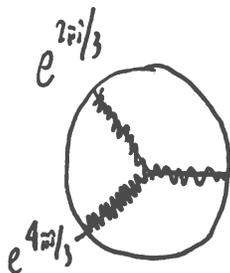
WHERE IS THIS CHOICE ANALYTIC? WHERE ARE BRANCH CUTS?

OBSERVE $f(z)$ IS ANALYTIC EXCEPT WHEN

$$\text{RE} \left(1 - \frac{1}{z^3} \right) = 0 \text{ AND } \text{IM} \left[1 - \frac{1}{z^3} \right] = 0.$$

WE SOLVE $z^3 = \frac{1}{1-u}$ TO OBTAIN $z = z_B = \left(\frac{1}{1-u} \right)^{1/3} e^{2\pi i u/3}$, $u = 0, 1, 2$.

OBSERVE THAT WITH $-\infty < u < 0$ WE HAVE $|z_B| < 1$ SO THAT BRANCH CUTS ARE INSIDE UNIT DISK.



THU $f(z)$ IS ANALYTIC IN $|z| > 1$.

EXTRA PROBLEM

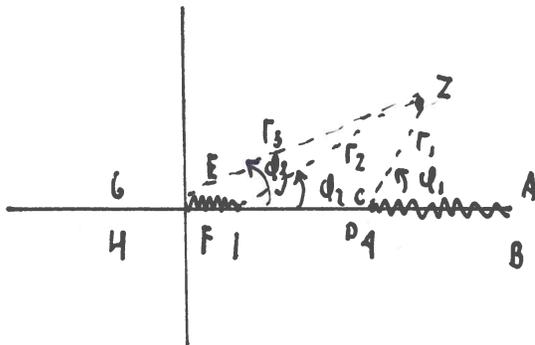
USING RANGE OF ANGLES METHOD FIND A BRANCH OF

$$f(z) = \sqrt{z(z-1)(z-4)}$$

THAT HAS BRANCH CUTS ALONG $0 \leq z \leq 1$, $z \geq 4$.

SOLUTION LET $z-4 = r_1 e^{i\phi_1}$, $z-1 = r_2 e^{i\phi_2}$, $z = r_3 e^{i\phi_3}$

SO THAT $w = f(z) = (r_1 r_2 r_3)^{1/2} e^{i(\phi_1 + \phi_2 + \phi_3)/2}$



WE TRY $\phi_1 \in (0, 2\pi]$, $\phi_2 \in (0, 2\pi]$, $\phi_3 \in (0, 2\pi]$.

OUR TABLE IS

POINT	ϕ_1	ϕ_2	ϕ_3	$e^{i(\phi_1 + \phi_2 + \phi_3)/2}$
A	0	0	0	1
B	2π	2π	2π	$e^{3\pi i} = -1$ } JUMP
C	π	0	0	$e^{i\pi/2} = i$
D	π	2π	2π	$e^{5\pi i/2} = i$ } \neq
E	π	π	0	$e^{3\pi i/2} = -i$
F	π	π	2π	$e^{4\pi i/2} = 1$ } JUMP
G	π	π	π	$e^{3\pi i/2} = -i$
H	π	π	π	$e^{3\pi i/2} = -i$

WE CONCLUDE THAT $f(z)$ HAS JUMPS ACROSS AB AND EF.

THESE ARE WHERE BRANCH CUTS ARE, AS DESIRED

THUS THE RANGE OF ANGLES " $\phi_j \in (0, 2\pi]$, $j=1, 2, 3$.

PROBLEM CALCULATE P.V. $\int_{-\infty}^{\infty} \frac{\cos(2x)}{x^3+1} dx$.

SOLUTION LET $I = \text{P.V.} \int_{-\infty}^{\infty} \frac{e^{2ix}}{x^3+1} dx$.

SINGULARITIES ARE AT $z^3 = -1$ SO $z = -1, e^{\pi i/3}, e^{-\pi i/3}$. OBSERVE $z = -1$ IS ON THE CONTOUR AND $z = e^{\pi i/3}$ IS IN $\text{Im}(z) > 0$. WE CONSIDER INDENTED CONTOUR



$$\lim_{\substack{R \rightarrow \infty \\ \epsilon \rightarrow 0^+}} \left[\int_{-R}^{-1-\epsilon} \frac{e^{2ix}}{x^3+1} dx + \int_{-1+\epsilon}^R \frac{e^{2ix}}{x^3+1} dx + \int_{C_\epsilon} \frac{e^{2iz}}{z^3+1} dz + \int_{C_R} \frac{e^{2iz}}{z^3+1} dz \right] = 2\pi i \text{Res} \left[\frac{e^{2iz}}{z^3+1}; e^{\pi i/3} \right] \quad (*)$$

NOW $\lim_{R \rightarrow \infty} \int_{C_R} \frac{e^{2iz}}{z^3+1} dz = 0$ BY JORDAN'S LEMMA.

ON C_ϵ , $z = -1 + \epsilon e^{i\phi}$ AND $z^3+1 = (z+1)(z^2-z+1)$ SO THAT

$$\text{ON } C_\epsilon \quad \frac{e^{2iz}}{z^3+1} = \frac{e^{2iz}}{(z+1)(z^2-z+1)} \rightarrow \frac{e^{-2i}}{\epsilon e^{i\phi} (3)} \quad \text{AS } \epsilon \rightarrow 0.$$

$$\text{THUS,} \quad \lim_{\epsilon \rightarrow 0} \int_{C_\epsilon} \frac{e^{2iz}}{z^3+1} dz = \lim_{\epsilon \rightarrow 0} \int_{\pi}^0 \frac{e^{-2i}}{3\epsilon e^{i\phi}} i \epsilon e^{i\phi} d\phi = -\frac{i}{3} \pi e^{-2i}$$

$$\text{FROM } (*) \text{ WE OBTAIN} \quad I - \frac{i\pi}{3} e^{-2i} = 2\pi i \text{Res} \left[\frac{e^{2iz}}{z^3+1}; e^{\pi i/3} \right] = \frac{2\pi i}{3} e^{2i(e^{\pi i/3})}$$

$$\text{THUS} \quad I = \frac{i\pi}{3} e^{-2i} + \frac{2\pi i}{3} e^{-2\pi i/3} e^{2i} [\cos(\pi/3) + i \sin(\pi/3)]$$

$$\text{NOW} \quad \cos(\pi/3) = 1/2, \quad \sin(\pi/3) = \sqrt{3}/2, \quad \text{SO} \quad I = \frac{i\pi}{3} [\cos(2) - i \sin(2)] + \frac{2\pi i}{3} e^{-2\pi i/3} e^{-\sqrt{3}+i}$$

$$\text{MULTIPLYING OUT} \quad I = \frac{\pi}{3} \sin(2) + \frac{i\pi}{3} \cos(2) + \frac{2\pi i}{3} e^{-\sqrt{3}} [\cos(\frac{2\pi}{3}) + i \sin(\frac{2\pi}{3})] [\cos(1) + i \sin(1)]$$

FINALLY WE TAKE THE REAL PART TO GET

$$\text{P.V.} \int_{-\infty}^{\infty} \frac{\cos 2x}{x^3+1} dx = \frac{\pi}{3} \sin(2) + \frac{2\pi e^{-\sqrt{3}}}{3} \left[\frac{1}{2} \sin(1) + \frac{\sqrt{3}}{2} \cos(1) \right]$$

PROBLEM

LET $a > 0, b > 0$ BE REAL. CALCULATE

$$P.V. \int_{-\infty}^{\infty} \frac{\sin(ax)}{x(x^2+b^2)} dx.$$

SOLUTION

WE CONSIDER THE INDENTED CONTOUR INTEGRAL FOR

$$I = P.V. \int_{-\infty}^{\infty} \frac{e^{iax}}{x(x^2+b^2)} dx.$$



SINGULARITY AT $z=0$ AND $z=ib$

IN UPPER $1/2$ PLANE, $z=ib$ IS SIMPLE POLE.

$$\lim_{\substack{R \rightarrow \infty \\ \epsilon \rightarrow 0^+}} \left[\int_{-R}^{-\epsilon} \frac{e^{iax}}{x(x^2+b^2)} dx + \int_{\epsilon}^R \frac{e^{iax}}{x(x^2+b^2)} dx + \int_{C_\epsilon} \frac{e^{iaz}}{z(z^2+b^2)} dz + \int_{C_R} \frac{e^{iaz}}{z(z^2+b^2)} dz \right] = 2\pi i \operatorname{Res} \left[\frac{e^{iaz}}{z(z^2+b^2)} ; ib \right] \quad (*)$$

NOW SINCE $a > 0$ WE HAVE $\lim_{R \rightarrow \infty} \int_{C_R} \frac{e^{iaz}}{z(z^2+b^2)} dz = 0$ BY JORDAN'S LEMMA. NOW

ON C_ϵ , $z = \epsilon e^{i\varphi}$ SO $\frac{e^{iaz}}{z(z^2+b^2)} \approx \frac{e^{ia\epsilon e^{i\varphi}}}{\epsilon e^{i\varphi} (b^2 + \epsilon^2 e^{2i\varphi})} \approx \frac{1}{b^2 \epsilon e^{i\varphi}}$ AS $\epsilon \rightarrow 0^+$.

THEREFORE $\lim_{\epsilon \rightarrow 0^+} \int_{C_\epsilon} \frac{e^{iaz}}{z(z^2+b^2)} dz = \lim_{\epsilon \rightarrow 0^+} \left[\int_{\pi}^0 \frac{1}{b^2 \epsilon e^{i\varphi}} i \epsilon e^{i\varphi} d\varphi \right] = -\frac{i\pi}{b^2}$. THEREFORE,

(*) YIELDS, $I - i\pi/b^2 = 2\pi i \operatorname{Res} \left[\frac{e^{iaz}}{z(z^2+b^2)} ; ib \right] = 2\pi i \left[\frac{e^{-ab}}{ib(2ib)} \right]$

SO $I = \frac{\pi i}{b^2} - \frac{i\pi e^{-ab}}{b^2}$. WE NOW TAKE THE IMAGINARY

PART TO CONCLUDE $P.V. \int_{-\infty}^{\infty} \frac{\sin(ax)}{x(x^2+b^2)} dx = \frac{\pi}{b^2} (1 - e^{-ab})$ FOR $a > 0$
 $b > 0$.

EXTRA PROBLEM

LET $f(z) = \frac{1}{\sin z} - \frac{1}{z}$. IT IS EASY TO SHOW THAT POSSIBLE SINGULARITIES ARE AT $z = 0, n\pi, n = \pm 1, \pm 2, \dots$

THEN $f(z) = \frac{z - \sin z}{z \sin z}$. AS $z \rightarrow 0$ $f(z) \approx \frac{z - (z - z^3/6 + \dots)}{z(z - z^3/6 + \dots)} \approx \frac{z^3/6}{z^2} \approx z/6$.

WE CONCLUDE THAT $z=0$ IS A REMOVABLE SINGULARITY AND $\lim_{z \rightarrow 0} f(z) = 0$.

NOW $f(z)$ HAS SIMPLE POLES AT $z = n\pi, n = \pm 1, \pm 2, \dots$, SO WE LABEL

$$a_n = n\pi, \quad n = \pm 1, \pm 2, \dots$$

NOW $\text{RES}[f; a_n] = \text{RES}\left[\frac{P}{Q}; a_n\right]$ $P = (z - \sin z)/z$ $P(a_n) = 1$
 $Q = \sin z$ $Q(a_n) = 0$
 $Q'(a_n) = \cos(n\pi) = (-1)^n$
 $= \frac{P(a_n)}{Q'(a_n)} = (-1)^n$

LABEL $b_n = (-1)^n$.

NOW BY ENCLOSED IN A LARGE SQUARE C_N WITH VERTICES $\pm(N+1/2) \pm i(N+1/2)$

WE HAVE BY MITTAG-LEFFLER PROCEDURE

$$(*) \quad \lim_{N \rightarrow \infty} \frac{1}{2\pi i} \int_{C_N} \frac{f(w)}{w(w-z)} dw = \frac{f(z)}{z} - \frac{f(0)}{z} + \lim_{N \rightarrow \infty} \left(\sum_{n=1}^N \frac{b_n}{a_n(a_n-z)} + \sum_{n=-N}^{-1} \frac{b_n}{a_n(a_n-z)} \right)$$

THE INTEGRAL ON THE LEFT VANISHES IF WE HAVE $|f(z)| \leq M$ ON C_N .

THIS HOLDS SINCE $|1/z|$ IS BOUNDED AND $\left| \frac{1}{\sin z} \right| = \frac{2}{|e^{iz} - e^{-iz}|} \leq \frac{2}{|e^{iz}| - |e^{-iz}|} \leq K$

ON C_N (SEE NOTES ON WATSON TRANSFORM FOR PROOF). SETTING $f(0) = 0$,

$a_n = n\pi, b_n = (-1)^n$ IN (*) WE HAVE

$$f(z) = \sum_{n=1}^{\infty} \frac{z(-1)^n}{n\pi(z-n\pi)} + \sum_{n=-\infty}^{-1} \frac{z(-1)^n}{n\pi(z-n\pi)}$$

REPLACE $n = -m$ IN SECOND SUM
THEN PUT $m \mapsto -n$.

$$= \sum_{n=1}^{\infty} \frac{z(-1)^n}{n\pi(z-n\pi)} + \sum_{n=1}^{\infty} \frac{z(-1)^n}{-n\pi(z+n\pi)}$$

SO $f(z) = z \sum_{n=1}^{\infty} \frac{(-1)^n}{n\pi} \left(\frac{1}{z-n\pi} - \frac{1}{z+n\pi} \right) = 2z \sum_{n=1}^{\infty} \frac{(-1)^n}{z^2 - n^2\pi^2}$.

NOW SET $f(z) = \sin z - \frac{1}{z}$ SO THAT

$$[\sin z]^{-1} = \frac{1}{z} + 2z \sum_{n=1}^{\infty} \frac{(-1)^n}{z^2 - n^2 \pi^2}.$$

NOW SET $z=1$,

$$[\sin 1]^{-1} - 1 = 2 \sum_{n=1}^{\infty} \frac{(-1)^n}{1 - n^2 \pi^2}.$$

$$\text{SO } \sum_{n=1}^{\infty} \frac{(-1)^n}{n^2 \pi^2 - 1} = \frac{1 - [\sin 1]^{-1}}{2} \approx -0.0942$$