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ENGINEERING MATHEMATICS -II

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Common to all branches of B.E

UNIT- III

ANALYTIC FUNCTIONS

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ANALYTIC FUNCTIONS

3.1 INTRODUCTION

The theory of functions of a complex variable is the most important in solving a large number of Engineering and Science problems. Many complicated integrals of real function are solved with the help of a complex variable.

3.1 (a) Complex Variable

$x + iy$ is a complex variable and it is denoted by z .

(i. e.) $z = x + iy$ where $i = \sqrt{-1}$

3.1 (b) Function of a complex Variable

If $z = x + iy$ and $w = u + iv$ are two complex variables, and if for each value of z in a given region R of complex plane there corresponds one or more values of w is said to be a function z and is denoted by $w = f(z) = f(x + iy) = u(x, y) + iv(x, y)$ where $u(x, y)$ and $v(x, y)$ are real functions of the real variables x and y .

Note:

(i) single-valued function

If for each value of z in R there is correspondingly only one value of w , then w is called a single valued function of z .

Example: $w = z^2, w = \frac{1}{z}$

$w = z^2$					$w = \frac{1}{z}$				
z	1	2	-2	3	z	1	2	-2	3
w	1	4	4	9	w	1	$\frac{1}{2}$	$\frac{1}{-2}$	$\frac{1}{3}$

(ii) Multiple – valued function

If there is more than one value of w corresponding to a given value of z then w is called multiple – valued function.

Example: $w = z^{1/2}$

$w = z^{1/2}$			
z	4	9	1
w	-2, 2	3, -3	1, -1

(iii) The distance between two points z and z_0 is $|z - z_0|$

(iv) The circle C of radius δ with centre at the point z_0 can be represented by $|z - z_0| = \delta$.

(v) $|z - z_0| < \delta$ represents the interior of the circle excluding its circumference.

(vi) $|z - z_0| \leq \delta$ represents the interior of the circle including its circumference.

(vii) $|z - z_0| > \delta$ represents the exterior of the circle.

(viii) A circle of radius 1 with centre at origin can be represented by $|z| = 1$

3.1 (c) Neighbourhood of a point z_0

Neighbourhood of a point z_0 , we mean a sufficiently small circular region [excluding the points on the boundary] with centre at z_0 .

$$(i. e.) |z - z_0| < \delta$$

Here, δ is an arbitrary small positive number.

3.1 (d) Limit of a Function

Let $f(z)$ be a single valued function defined at all points in some neighbourhood of point z_0 .

Then the limit of $f(z)$ as z approaches z_0 is w_0 .

$$(i. e.) \lim_{z \rightarrow z_0} f(z) = w_0$$

3.1 (e) Continuity

If $f(z)$ is said to be continuous at $z = z_0$ then

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

If two functions are continuous at a point their sum, difference and product are also continuous at that point, their quotient is also continuous at any such point [$dr \neq 0$]

Example: 3.1 State the basic difference between the limit of a function of a real variable and that of a complex variable. [A.U M/J 2012]

Solution:

In real variable, $x \rightarrow x_0$ implies that x approaches x_0 along the X-axis (or) a line parallel to the X-axis.

In complex variables, $z \rightarrow z_0$ implies that z approaches z_0 along any path joining the points z and z_0 that lie in the z -plane.

3.1 (f) Differentiability at a point

A function $f(z)$ is said to be differentiable at a point, $z = z_0$ if the limit

$$f'(z_0) = \lim_{\Delta z \rightarrow 0} \frac{f(z_0 + \Delta z) - f(z_0)}{\Delta z} \text{ exists.}$$

This limit is called the derivative of $f(z)$ at the point $z = z_0$

If $f(z)$ is differentiable at z_0 , then $f(z)$ is continuous at z_0 . This is the necessary condition for differentiability.

Example: 3.2 If $f(z)$ is differentiable at z_0 , then show that it is continuous at that point.

Solution:

As $f(z)$ is differentiable at z_0 , both $f(z_0)$ and $f'(z_0)$ exist finitely.

$$\text{Now, } \lim_{z \rightarrow z_0} |f(z) - f(z_0)| = \lim_{z \rightarrow z_0} \frac{f(z) - f(z_0)}{z - z_0} (z - z_0)$$

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

$$= f'(z_0) \cdot 0 = 0$$

Hence, $\lim_{z \rightarrow z_0} f(z) = \lim_{z \rightarrow z_0} f(z_0) = f(z_0)$

As $f(z_0)$ is a constant.

This is exactly the statement of continuity of $f(z)$ at z_0 .

Example: 3.3 Give an example to show that continuity of a function at a point does not imply the existence of derivative at that point.

Solution:

Consider the function $w = |z|^2 = x^2 + y^2$

This function is continuous at every point in the plane, being a continuous function of two real variables. However, this is not differentiable at any point other than origin.

Example: 3.4 Show that the function $f(z)$ is discontinuous at $z = 0$, given that $f(z) = \frac{2xy^2}{x^2+3y^4}$, when $z \neq 0$ and $f(0) = 0$.

Solution:

Given $f(z) = \frac{2xy^2}{x^2+3y^4}$,

Consider $\lim_{z \rightarrow z_0} [f(z)] = \lim_{\substack{y=mx \\ x \rightarrow 0}} [f(z)] = \lim_{x \rightarrow 0} \frac{2x(mx)^2}{x^2+3(mx)^4} = \lim_{x \rightarrow 0} \left[\frac{2m^2x}{1+3m^4x^2} \right] = 0$

$\lim_{\substack{y^2=x \\ x \rightarrow 0}} [f(z)] = \lim_{x \rightarrow 0} \frac{2x^2}{x^2+3x^2} = \lim_{x \rightarrow 0} \frac{2x^2}{4x^2} = \frac{2}{4} = \frac{1}{2} \neq 0$

$\therefore f(z)$ is discontinuous

Example: 3.5 Show that the function $f(z)$ is discontinuous at the origin ($z = 0$), given that

$f(z) = \frac{xy(x-2y)}{x^3+y^3}$, when $z \neq 0$
 $= 0$, when $z = 0$

Solution:

Consider $\lim_{z \rightarrow z_0} [f(z)] = \lim_{\substack{y=mx \\ x \rightarrow 0}} [f(z)] = \lim_{x \rightarrow 0} \frac{x(mx)(x-2(mx))}{x^3+(mx)^3}$

$$= \lim_{x \rightarrow 0} \frac{m(1-2m)x^3}{(1+m^3)x^3} = \frac{m(1-2m)}{1+m^3}$$

Thus $\lim_{z \rightarrow 0} f(z)$ depends on the value of m and hence does not take a unique value.

$\therefore \lim_{z \rightarrow 0} f(z)$ does not exist.

$\therefore f(z)$ is discontinuous at the origin.

3.2 ANALYTIC FUNCTIONS – NECESSARY AND SUFFICIENT CONDITIONS FOR ANALYTICITY IN CARTESIAN AND POLAR CO-ORDINATES

Analytic [or] Holomorphic [or] Regular function

A function is said to be analytic at a point if its derivative exists not only at that point but also in some neighbourhood of that point.

Entire Function: [Integral function]

A function which is analytic everywhere in the finite plane is called an entire function.

An entire function is analytic everywhere except at $z = \infty$.

Example: $e^z, \sin z, \cos z, \sinh z, \cosh z$

3.2 (i) The necessary condition for $f = (z)$ to be analytic. [Cauchy – Riemann Equations]

The necessary conditions for a complex function $f = (z) = u(x, y) + iv(x, y)$ to be analytic in a region R are $\frac{\partial u}{\partial x} = \frac{\partial v}{\partial y}$ and $\frac{\partial v}{\partial x} = -\frac{\partial u}{\partial y}$ i. e., $u_x = v_y$ and $v_x = -u_y$

[OR]

Derive C – R equations as necessary conditions for a function $w = f(z)$ to be analytic.

[Anna, Oct. 1997] [Anna, May 1996]

Proof:

Let $f(z) = u(x, y) + iv(x, y)$ be an analytic function at the point z in a region R. Since $f(z)$ is analytic, its derivative $f'(z)$ exists in R

$$f'(z) = \text{Lt} \frac{f(z+\Delta z) - f(z)}{\Delta z}$$

$$\text{Let } z = x + iy$$

$$\Rightarrow \Delta z = \Delta x + i\Delta y$$

$$z + \Delta z = (x + \Delta x) + i(y + \Delta y)$$

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

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

$$\begin{aligned} f(z + \Delta z) - f(z) &= u(x + \Delta x, y + \Delta y) + iv(x + \Delta x, y + \Delta y) - [u(x, y) + iv(x, y)] \\ &= [u(x + \Delta x, y + \Delta y) - u(x, y)] + i[v(x + \Delta x, y + \Delta y) - v(x, y)] \end{aligned}$$

$$\begin{aligned} f'(z) &= \text{Lt}_{\Delta z \rightarrow 0} \frac{f(z+\Delta z) - f(z)}{\Delta z} \\ &= \text{Lt}_{\Delta z \rightarrow 0} \frac{u(x+\Delta x, y+\Delta y) - u(x, y) + i[v(x+\Delta x, y+\Delta y) - v(x, y)]}{\Delta x + i\Delta y} \end{aligned}$$

Case (i)

If $\Delta z \rightarrow 0$, firsts we assume that $\Delta y = 0$ and $\Delta x \rightarrow 0$.

$$\begin{aligned} \therefore f'(z) &= \text{Lt}_{\Delta x \rightarrow 0} \frac{[u(x+\Delta x, y) - u(x, y)] + i[v(x+\Delta x, y) - v(x, y)]}{\Delta x} \\ &= \text{Lt}_{\Delta x \rightarrow 0} \frac{u(x+\Delta x, y) - u(x, y)}{\Delta x} + \text{Lt}_{\Delta x \rightarrow 0} \frac{v(x+\Delta x, y) - v(x, y)}{\Delta x} \\ &= \frac{\partial u}{\partial x} + i \frac{\partial v}{\partial x} \quad \dots (1) \end{aligned}$$

Case (ii)

If $\Delta z \rightarrow 0$ Now, we assume that $\Delta x = 0$ and $\Delta y \rightarrow 0$

$$\begin{aligned} \therefore f'(z) &= \lim_{\Delta y \rightarrow 0} \frac{[u(x,y+\Delta y)-u(x,y)]+i[v(x,y+\Delta y)-v(x,y)]}{i\Delta y} \\ &= \frac{1}{i} \lim_{\Delta y \rightarrow 0} \frac{u(x,y+\Delta y)-u(x,y)}{\Delta y} + \lim_{\Delta y \rightarrow 0} \frac{v(x,y+\Delta y)-v(x,y)}{\Delta y} \\ &= \frac{1}{i} \frac{\partial u}{\partial y} + \frac{\partial v}{\partial y} \\ &= -i \frac{\partial u}{\partial y} + \frac{\partial v}{\partial y} \quad \dots (2) \end{aligned}$$

From (1) and (2), we get

$$\frac{\partial u}{\partial x} + i \frac{\partial v}{\partial x} = -i \frac{\partial u}{\partial y} + \frac{\partial v}{\partial y}$$

Equating the real and imaginary parts we get

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

$$(i.e.) u_x = v_y, \quad v_x = -u_y$$

The above equations are known as Cauchy – Riemann equations or C-R equations.

Note: (i) The above conditions are not sufficient for $f(z)$ to be analytic. The sufficient conditions are given in the next theorem.

(ii) Sufficient conditions for $f(z)$ to be analytic.

If the partial derivatives u_x, u_y, v_x and v_y are all continuous in D and $u_x = v_y$ and $u_y = -v_x$, then the function $f(z)$ is analytic in a domain D.

(ii) Polar form of C-R equations

In Cartesian co-ordinates any point z is $z = x + iy$.

In polar co-ordinates, $z = re^{i\theta}$ where r is the modulus and θ is the argument.

Theorem: If $f(z) = u(r, \theta) + iv(r, \theta)$ is differentiable at $z = re^{i\theta}$, then $u_r = \frac{1}{r}v_\theta, v_r = -\frac{1}{r}u_\theta$

(OR) $\frac{\partial u}{\partial r} = \frac{1}{r} \frac{\partial v}{\partial \theta}, \frac{\partial v}{\partial r} = -\frac{1}{r} \frac{\partial u}{\partial \theta}$

Proof:

Let $z = re^{i\theta}$ and $w = f(z) = u + iv$

$$(i.e.) u + iv = f(z) = f(re^{i\theta})$$

Diff. p.w. r to r , we get

$$\frac{\partial u}{\partial r} + i \frac{\partial v}{\partial r} = f'(re^{i\theta}) e^{i\theta} \quad \dots (1)$$

Diff. p.w. r to θ , we get

$$\frac{\partial u}{\partial \theta} + i \frac{\partial v}{\partial \theta} = f'(re^{i\theta}) e^{i\theta} \quad \dots (2)$$

$$= ri[f'(re^{i\theta}) e^{i\theta}]$$

$$= ri \left[\frac{\partial u}{\partial r} + i \frac{\partial v}{\partial r} \right] \text{ by (1)}$$

$$= ri \frac{\partial u}{\partial r} - r \frac{\partial v}{\partial r}$$

Equating the real and imaginary parts, we get

$$\frac{\partial u}{\partial \theta} = -i \frac{\partial v}{\partial r}, \quad \frac{\partial v}{\partial \theta} = r \frac{\partial u}{\partial r}$$

$$(i.e.) \frac{\partial u}{\partial r} = \frac{1}{r} \frac{\partial v}{\partial \theta}, \quad \frac{\partial v}{\partial r} = \frac{-1}{r} \frac{\partial u}{\partial \theta}$$

Problems based on Analytic functions – necessary conditions Cauchy – Riemann equations

Example: 3.6 Show that the function $f(z) = xy + iy$ is continuous everywhere but not differentiable anywhere.

Solution:

Given $f(z) = xy + iy$

(i.e.) $u = xy, v = y$

x and y are continuous everywhere and consequently $u(x, y) = xy$ and $v(x, y) = y$ are continuous everywhere.

Thus $f(z)$ is continuous everywhere.

But

$u = xy$	$v = y$
$u_x = y$	$v_x = 0$
$u_y = x$	$v_y = 1$
$u_x \neq v_y$	$u_y \neq -v_x$

C–R equations are not satisfied.

Hence, $f(z)$ is not differentiable anywhere though it is continuous everywhere .

Example: 3.7 Show that the function $f(z) = \bar{z}$ is nowhere differentiable. [A.U N/D 2012]

Solution:

Given $f(z) = \bar{z} = x - iy$

i.e.,

$u = x$	$v = -y$
$\frac{\partial u}{\partial x} = 1$	$\frac{\partial v}{\partial x} = 0$
$\frac{\partial u}{\partial y} = 0$	$\frac{\partial v}{\partial y} = -1$

$$\therefore u_x \neq v_y$$

C–R equations are not satisfied anywhere.

Hence, $f(z) = \bar{z}$ is not differentiable anywhere (or) nowhere differentiable.

Example: 3.8 Show that $f(z) = |z|^2$ is differentiable at $z = 0$ but not analytic at $z = 0$.

Solution:

Let $z = x + iy$

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

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

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

$u = x^2 + y^2$	$v = 0$
$u_x = 2x$	$v_x = 0$
$u_y = 2y$	$v_y = 0$

So, the C–R equations $u_x = v_y$ and $u_y = -v_x$ are not satisfied everywhere except at $z = 0$.

So, $f(z)$ may be differentiable only at $z = 0$.

Now, $u_x = 2x, u_y = 2y, v_x = 0$ and $v_y = 0$ are continuous everywhere and in particular at $(0,0)$.

Hence, the sufficient conditions for differentiability are satisfied by $f(z)$ at $z = 0$.

So, $f(z)$ is differentiable at $z = 0$ only and is not analytic there.

Inverse function

Let $w = f(z)$ be a function of z and $z = F(w)$ be its inverse function.

Then the function $w = f(z)$ will cease to be analytic at $\frac{dz}{dw} = 0$ and $z = F(w)$ will be so, at point where $\frac{dw}{dz} = 0$.

Example: 3.9 Show that $f(z) = \log z$ analytic everywhere except at the origin and find its derivatives.

Solution:

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

$f(z) = \log z$
 $= \log(re^{i\theta}) = \log r + \log(e^{i\theta}) = \log r + i\theta$

But, at the origin, $r = 0$. Thus, at the origin,

$f(z) = \log 0 + i\theta = -\infty + i\theta$

Note : $e^{-\infty} = 0$ $\log e^{-\infty} = \log 0 ; -\infty = \log 0$
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So, $f(z)$ is not defined at the origin and hence is not differentiable there.

At points other than the origin, we have

$u(r, \theta) = \log r$	$v(r, \theta) = \theta$
$u_r = \frac{1}{r}$	$v_r = 0$
$u_\theta = 0$	$v_\theta = 1$

So, $\log z$ satisfies the C–R equations.

Further $\frac{1}{r}$ is not continuous at $z = 0$.

So, $u_r, u_\theta, v_r, v_\theta$ are continuous everywhere except at $z = 0$. Thus $\log z$ satisfies all the sufficient conditions for the existence of the derivative except at the origin. The derivative is

$f'(z) = \frac{u_r + iv_r}{e^{i\theta}} = \frac{(\frac{1}{r}) + i(0)}{e^{i\theta}} = \frac{1}{re^{i\theta}} = \frac{1}{z}$

Note: $f(z) = u + iv \Rightarrow f(re^{i\theta}) = u + iv$

Differentiate w.r.to 'r', we get

$$(i.e.) e^{i\theta} f'(re^{i\theta}) = \frac{\partial u}{\partial r} + i \frac{\partial v}{\partial r}$$

Example: 3.10 Check whether $w = \bar{z}$ is analytics everywhere. [Anna, Nov 2001] [A.U M/J 2014]

Solution:

$$\text{Let } w = f(z) = \bar{z}$$

$$u+iv = x - iy$$

$u = x$	$v = -y$
$u_x = 1$	$v_x = 0$
$u_y = 0$	$v_y = -1$

$$u_x \neq v_y \text{ at any point } p(x,y)$$

Hence, C–R equations are not satisfied.

\therefore The function $f(z)$ is nowhere analytic.

Example: 3.11 Test the analyticity of the function $w = \sin z$.

Solution:

$$\text{Let } w = f(z) = \sin z$$

$$u + iv = \sin(x + iy)$$

$$u + iv = \sin x \cos iy + \cos x \sin iy$$

$$u + iv = \sin x \cosh y + i \cos x \sinh y$$

Equating real and imaginary parts, we get

$u = \sin x \cosh y$	$v = \cos x \sinh y$
$u_x = \cos x \cosh y$	$v_x = -\sin x \sinh y$
$u_y = \sin x \sinh y$	$v_y = \cos x \cosh y$

$$\therefore u_x = v_y \text{ and } u_y = -v_x$$

C –R equations are satisfied.

Also the four partial derivatives are continuous.

Hence, the function is analytic.

Example: 3.12 Determine whether the function $2xy + i(x^2 - y^2)$ is analytic or not. [Anna, May 2001]

Solution:

$$\text{Let } f(z) = 2xy + i(x^2 - y^2)$$

(i.e.)

$u = 2xy$	$v = x^2 - y^2$
$\frac{\partial u}{\partial x} = 2y$	$\frac{\partial v}{\partial x} = 2x$
$\frac{\partial u}{\partial y} = 2x$	$\frac{\partial v}{\partial y} = -2y$

$$u_x \neq v_y \text{ and } u_y \neq -v_x$$

C–R equations are not satisfied.

Hence, $f(z)$ is not an analytic function.

Example: 3.13 Prove that $f(z) = \cosh z$ is an analytic function and find its derivative.

Solution:

$$\begin{aligned} \text{Given } f(z) &= \cosh z = \cos(iz) = \cos[i(x + iy)] \\ &= \cos(ix - y) = \cos ix \cos y + \sin(ix) \sin y \\ u + iv &= \cosh x \cos y + i \sinh x \sin y \end{aligned}$$

$u = \cosh x \cos y$	$v = \sinh x \sin y$
$u_x = \sinh x \cos y$	$v_x = \cosh x \sin y$
$u_y = -\cosh x \sin y$	$v_y = \sinh x \cos y$

$\therefore u_x, u_y, v_x$ and v_y exist and are continuous.

$$u_x = v_y \text{ and } u_y = -v_x$$

C–R equations are satisfied.

$\therefore f(z)$ is analytic everywhere.

$$\begin{aligned} \text{Now, } f'(z) &= u_x + iv_x \\ &= \sinh x \cos y + i \cosh x \sin y \\ &= \sinh(x + iy) = \sinh z \end{aligned}$$

Example: 3.14 If $w = f(z)$ is analytic, prove that $\frac{dw}{dz} = \frac{\partial w}{\partial x} = -i \frac{\partial w}{\partial y}$ where $z = x + iy$, and prove that

$$\frac{\partial^2 w}{\partial z \partial \bar{z}} = 0. \quad [\text{Anna, Nov 2001}]$$

Solution:

$$\text{Let } w = u(x, y) + iv(x, y)$$

As $f(z)$ is analytic, we have $u_x = v_y, u_y = -v_x$

$$\begin{aligned} \text{Now, } \frac{dw}{dz} &= f'(z) = u_x + iv_x = v_y - iu_y = i(u_y + iv_y) \\ &= \frac{\partial u}{\partial x} + i \frac{\partial v}{\partial x} = -i \left[\frac{\partial u}{\partial y} + i \frac{\partial v}{\partial y} \right] \\ &= \frac{\partial}{\partial x} (u + iv) = -i \frac{\partial}{\partial y} (u + iv) \\ &= \frac{\partial w}{\partial x} = -i \frac{\partial w}{\partial y} \end{aligned}$$

We know that, $\frac{\partial w}{\partial z} = 0$

$$\therefore \frac{\partial^2 w}{\partial z \partial \bar{z}} = 0$$

$$\text{Also } \frac{\partial^2 w}{\partial \bar{z} \partial z} = 0$$

Example: 3.15 Prove that every analytic function $w = u(x, y) + iv(x, y)$ can be expressed as a function of z alone. [A.U. M/J 2010, M/J 2012]

Proof:

$$\text{Let } z = x + iy \quad \text{and} \quad \bar{z} = x - iy$$

$$x = \frac{z + \bar{z}}{2} \quad \text{and} \quad y = \frac{z - \bar{z}}{2i}$$

Hence, u and v and also w may be considered as a function of z and \bar{z}

$$\begin{aligned} \text{Consider } \frac{\partial w}{\partial \bar{z}} &= \frac{\partial u}{\partial \bar{z}} + i \frac{\partial v}{\partial \bar{z}} \\ &= \left(\frac{\partial u}{\partial x} \cdot \frac{\partial x}{\partial \bar{z}} + \frac{\partial u}{\partial y} \cdot \frac{\partial y}{\partial \bar{z}} \right) + \left(\frac{\partial v}{\partial x} \frac{\partial x}{\partial \bar{z}} + \frac{\partial v}{\partial y} \frac{\partial y}{\partial \bar{z}} \right) \\ &= \left(\frac{1}{2} u_x - \frac{1}{2i} u_y \right) + i \left(\frac{1}{2} v_x - \frac{1}{2i} v_y \right) \\ &= \frac{1}{2} (u_x - v_y) + \frac{i}{2} (u_y + v_x) \\ &= 0 \text{ by C-R equations as } w \text{ is analytic.} \end{aligned}$$

This means that w is independent of \bar{z}

(i.e.) w is a function of z alone.

This means that if $w = u(x, y) + iv(x, y)$ is analytic, it can be rewritten as a function of $(x + iy)$.

Equivalently a function of \bar{z} cannot be an analytic function of z .

Example: 3.16 Find the constants a, b, c if $f(z) = (x + ay) + i(bx + cy)$ is analytic.

Solution:

$$\begin{aligned} f(z) &= u(x, y) + iv(x, y) \\ &= (x + ay) + i(bx + cy) \end{aligned}$$

$u = x + ay$	$v = bx + cy$
$u_x = 1$	$v_x = b$
$u_y = a$	$v_y = c$

Given $f(z)$ is analytic

$$\Rightarrow u_x = v_y \quad \text{and} \quad u_y = -v_x$$

$$1 = c \quad \text{and} \quad a = -b$$

Example: 3.17 Examine whether the following function is analytic or not $f(z) = e^{-x}(\cos y - i \sin y)$.

Solution:

$$\begin{aligned} \text{Given } f(z) &= e^{-x}(\cos y - i \sin y) \\ \Rightarrow u + iv &= e^{-x} \cos y - ie^{-x} \sin y \end{aligned}$$

$u = e^{-x} \cos y$	$v = -e^{-x} \sin y$
$u_x = -e^{-x} \cos y$	$v_x = e^{-x} \sin y$
$u_y = -e^{-x} \sin y$	$v_y = -e^{-x} \cos y$

Here, $u_x = v_y$ and $u_y = -v_x$

\Rightarrow C-R equations are satisfied

$\Rightarrow f(z)$ is analytic.

Example: 3.18 Test whether the function $f(z) = \frac{1}{2} \log(x^2 + y^2 + i \tan^{-1}(\frac{y}{x}))$ is analytic or not.

Solution:

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

(i.e.) $u + iv = \frac{1}{2} \log(x^2 + y^2 + i \tan^{-1}(\frac{y}{x}))$

$u = \frac{1}{2} \log(x^2 + y^2)$	$v = \tan^{-1}(\frac{y}{x})$
$u_x = \frac{1}{2} \frac{1}{x^2 + y^2} (2x)$ $= \frac{x}{x^2 + y^2}$	$v_x = \frac{1}{1 + \frac{y^2}{x^2}} \left[-\frac{y}{x^2} \right]$ $= \frac{-y}{x^2 + y^2}$
$u_y = \frac{1}{2} \frac{1}{x^2 + y^2} (2y)$ $= \frac{y}{x^2 + y^2}$	$v_y = \frac{1}{1 + \frac{y^2}{x^2}} \left[\frac{1}{x} \right]$ $= \frac{x}{x^2 + y^2}$

Here, $u_x = v_y$ and $u_y = -v_x$

\Rightarrow C-R equations are satisfied

$\Rightarrow f(z)$ is analytic.

Example: 3.19 Find where each of the following functions ceases to be analytic.

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

Solution:

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

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

$f(z)$ is not analytic, where $f'(z)$ does not exist.

(i.e.) $f'(z) \rightarrow \infty$

(i.e.) $(z^2 - 1)^2 = 0$

(i.e.) $z^2 - 1 = 0$

$z = 1$

$z = \pm 1$

$\therefore f(z)$ is not analytic at the points $z = \pm 1$

(ii) Let $f(z) = \frac{z+i}{(z-i)^2}$

$$f'(z) = \frac{(z-i)^2(1)(z+i)[2(z-i)]}{(z-i)^4} = \frac{(z+3i)}{(z-i)^3}$$

$$f'(z) \rightarrow \infty, \text{ at } z = i$$

$\therefore f(z)$ is not analytic at $z = i$.

Exercise: 3.1

1. Examine the following function are analytic or not

1. $f(z) = e^x(\cos y + i \sin y)$ [Ans: analytic]
2. $f(z) = e^x(\cos y - i \sin y)$ [Ans: not analytic]
3. $f(z) = z^3 + z$ [Ans: analytic]
4. $f(z) = \sin x \cos y + i \cos x \sinh y$ [Ans: analytic]
5. $f(z) = (x^2 - y^2 + 2xy) + i(x^2 - y^2 - 2xy)$ [Ans: not analytic]
6. $f(z) = 2xy + i(x^2 - y^2)$ [Ans: not analytic]
7. $f(z) = \cosh z$ [Ans: analytic]
8. $f(z) = y$ [Ans: not analytic]
9. $f(z) = (x^2 - y^2 - 2xy) + i(x^2 - y^2 + 2xy)$ [Ans: analytic]
10. $f(z) = \frac{x-iy}{x^2+y^2}$ [Ans: analytic]

2. For what values of z , the function ceases to be analytic.

1. $\frac{1}{z^2-4}$ [Ans: $z = \pm 1$]
2. $\frac{z^2-4}{z^2+1}$ [Ans: $z = \pm 1$]

3. Verify C-R equations for the following functions.

1. $f(z) = ze^z$
2. $f(z) = lz + m$
3. $f(z) = \cos z$

4. Prove that the following functions are nowhere differentiable.

1. $f(z) = e^x(\cos y - i \sin y)$
2. $f(z) = |z|$
3. $f(z) = z - \bar{z}$

5. Find the constants a, b, c so that the following are differentiable at every point.

1. $f(z) = x + ay - i(bx + cy)$ [Ans. $a = b, c = -1$]
2. $f(z) = ax^2 - by^2 + i cxy$ [Ans. $a = b = \frac{c}{2}$]

3.3 PROPERTIES – HARMONIC CONJUGATES

3.3 (a) Laplace equation

$\frac{\partial^2 \phi}{\partial x^2} + \frac{\partial^2 \phi}{\partial y^2} = 0$ is known as Laplace equation in two dimensions.

3.3 (b) Laplacian Operator

$\frac{\partial^2}{\partial x^2} + \frac{\partial^2}{\partial y^2}$ is called the Laplacian operator and is denoted by ∇^2 .

Note: (i) $\frac{\partial^2 \phi}{\partial x^2} + \frac{\partial^2 \phi}{\partial y^2} + \frac{\partial^2 \phi}{\partial z^2} = 0$ is known as Laplace equation in three dimensions.

Note: (ii) The Laplace equation in polar coordinates is defined as

$$\frac{\partial^2 \phi}{\partial r^2} + \frac{1}{r} \frac{\partial \phi}{\partial r} + \frac{1}{r^2} \frac{\partial^2 \phi}{\partial \theta^2} = 0$$

Properties of Analytic Functions

Property: 1 Prove that the real and imaginary parts of an analytic function are harmonic functions.

Proof:

Let $f(z) = u + iv$ be an analytic function

$$u_x = v_y \dots (1) \quad \text{and} \quad u_y = -v_x \quad \dots (2) \text{ by C-R}$$

Differentiate (1) & (2) p.w.r. to x , we get

$$u_{xx} = v_{xy} \dots (3) \quad \text{and} \quad u_{xy} = -v_{xx} \quad \dots (4)$$

Differentiate (1) & (2) p.w.r. to y , we get

$$u_{yx} = v_{yy} \dots (5) \quad \text{and} \quad u_{yy} = -v_{yx} \quad \dots (6)$$

$$(3) + (6) \Rightarrow u_{xx} + u_{yy} = 0 \quad [\because v_{xy} = v_{yx}]$$

$$(5) - (4) \Rightarrow v_{xx} + v_{yy} = 0 \quad [\because u_{xy} = u_{yx}]$$

$\therefore u$ and v satisfy the Laplace equation.

3.3 (c) Harmonic function (or) [Potential function]

A real function of two real variables x and y that possesses continuous second order partial derivatives and that satisfies Laplace equation is called a harmonic function.

Note: A harmonic function is also known as a potential function.

3.3 (d) Conjugate harmonic function

If u and v are harmonic functions such that $u + iv$ is analytic, then each is called the conjugate harmonic function of the other.

Property: 2 If $w = u(x, y) + iv(x, y)$ is an analytic function the curves of the family $u(x, y) = c_1$ and the curves of the family $v(x, y) = c_2$ cut orthogonally, where c_1 and c_2 are varying constants.

Proof: [A.U D15/J16 R-13] [A.U N/D 2016 R-13] [A.U A/M 2017 R-08]

Let $f(z) = u + iv$ be an analytic function

$$\Rightarrow u_x = v_y \dots (1) \quad \text{and} \quad u_y = -v_x \quad \dots (2) \text{ by C-R}$$

Given $u = c_1$ and $v = c_2$

Differentiate p.w.r. to x , we get

$$u_x + u_y \frac{dy}{dx} = 0 \quad \text{and} \quad v_x + v_y \frac{dy}{dx} = 0$$

$$\Rightarrow \frac{dy}{dx} = \frac{-u_x}{u_y} \quad \text{and} \quad \frac{dy}{dx} = \frac{-v_x}{v_y}$$

$$\Rightarrow m_1 = \frac{-u_x}{u_y} \quad \Rightarrow m_2 = \frac{-v_x}{v_y}$$

$$m_1 \cdot m_2 = \left(\frac{-u_x}{u_y}\right)\left(\frac{-v_x}{v_y}\right) = \left(\frac{u_x}{u_y}\right)\left(\frac{u_y}{u_x}\right) = -1 \text{ by (1) and (2)}$$

Hence, the family of curves form an orthogonal system.

Property: 3 An analytic function with constant modulus is constant. [AU. A/M 2007] [A.U N/D 2010]

Proof:

Let $f(z) = u + iv$ be an analytic function.

$$\Rightarrow u_x = v_y \dots (1) \quad \text{and} \quad u_y = -v_x \quad \dots (2) \text{ by C-R}$$

$$\text{Given } |f(z)| = \sqrt{u^2 + v^2} = c \neq 0$$

$$\Rightarrow |f(z)|^2 = u^2 + v^2 = c^2 \text{ (say)}$$

$$(i.e) u^2 + v^2 = c^2 \quad \dots (3)$$

Differentiate (3) p.w.r. to x and y ; we get

$$2uu_x + 2vv_x = 0 \Rightarrow uu_x + vv_x = 0 \quad \dots (4)$$

$$2uu_y + 2vv_y = 0 \Rightarrow uu_y + vv_y = 0 \quad \dots (5)$$

$$(4) \times u \Rightarrow u^2u_x + uvv_x = 0 \quad \dots (6)$$

$$(5) \times v \Rightarrow uvu_y + v^2v_y = 0 \quad \dots (7)$$

$$(6)+(7) \Rightarrow u^2u_x + v^2v_y + uv[v_x + u_y] = 0$$

$$\Rightarrow u^2u_x + v^2u_x + uv[-u_y + u_y] = 0 \text{ by (1) \& (2)}$$

$$\Rightarrow (u^2 + v^2)u_x = 0$$

$$\Rightarrow u_x = 0$$

Similarly, we get $v_x = 0$

We know that $f'(z) = u_x + v_x = 0 + i0 = 0$

Integrating w.r.to z , we get, $f(z) = c$ [Constant]

Property: 4 An analytic function whose real part is constant must itself be a constant. [A.U M/J 2016]

Proof :

Let $f(z) = u + iv$ be an analytic function.

$$\Rightarrow u_x = v_y \dots (1) \quad \text{and} \quad u_y = -v_x \quad \dots (2) \text{ by C-R}$$

$$\text{Given } u = c \quad [\text{Constant}]$$

$$\Rightarrow u_x = 0, \quad u_y = 0$$

$$\Rightarrow u_x = 0, \quad v_x = 0 \quad \text{by (2)}$$

We know that $f'(z) = u_x + iv_x = 0 + i0 = 0$

Integrating w.r.to z , we get $f(z) = c$ [Constant]

Property: 5 Prove that an analytic function with constant imaginary part is constant. [A.U M/J 2005]

Proof:

Let $f(z) = u + iv$ be an analytic function.

$$\Rightarrow u_x = v_y \dots (1) \quad \text{and} \quad u_y = -v_x \quad \dots (2) \text{ by C-R}$$

Given $v = c$ [Constant]

$$\Rightarrow v_x = 0, \quad v_y = 0$$

We know that $f'(z) = u_x + iv_x$

$$= v_y + iv_x \text{ by (1) } = 0 + i0$$

$$\Rightarrow f'(z) = 0$$

Integrating w.r.to z, we get $f(z) = c$ [Constant]

Property: 6 If $f(z)$ and $\overline{f(z)}$ are analytic in a region D, then show that $f(z)$ is constant in that region D.

Proof:

Let $f(z) = u(x, y) + iv(x, y)$ be an analytic function.

$$\overline{f(z)} = u(x, y) - iv(x, y) = u(x, y) + i[-v(x, y)]$$

Since, $f(z)$ is analytic in D, we get $u_x = v_y$ and $u_y = -v_x$

Since, $\overline{f(z)}$ is analytic in D, we have $u_x = -v_y$ and $u_y = v_x$

Adding, we get $u_x = 0$ and $u_y = 0$ and hence, $v_x = v_y = 0$

$$\therefore f(z) = u_x + iv_x = 0 + i0 = 0$$

$\therefore f(z)$ is constant in D.

Problems based on properties

Theorem: 1 If $f(z) = u + iv$ is a regular function of z in a domain D, then $\nabla^2 |f(z)|^2 = 4|f'(z)|^2$

Solution:

Given $f(z) = u + iv$

$$\Rightarrow |f(z)| = \sqrt{u^2 + v^2}$$

$$\Rightarrow |f(z)|^2 = u^2 + v^2$$

$$\Rightarrow \nabla^2 |f(z)|^2 = \nabla^2 (u^2 + v^2)$$

$$= \nabla^2 (u^2) + \nabla^2 (v^2) \quad \dots (1)$$

$$\nabla^2 (u^2) = \left(\frac{\partial^2}{\partial x^2} + \frac{\partial^2}{\partial y^2} \right) u^2 = \frac{\partial^2 (u^2)}{\partial x^2} + \frac{\partial^2 (u^2)}{\partial y^2} \quad \dots (2)$$

$$\frac{\partial^2}{\partial x^2} (u^2) = \frac{\partial}{\partial x} \left[2u \frac{\partial u}{\partial x} \right] = 2 \left[u \frac{\partial^2 u}{\partial x^2} + \frac{\partial u}{\partial x} \frac{\partial u}{\partial x} \right] = 2u \frac{\partial^2 u}{\partial x^2} + 2 \left(\frac{\partial u}{\partial x} \right)^2$$

$$\text{Similarly, } \frac{\partial^2}{\partial y^2} (u^2) = 2u \frac{\partial^2 u}{\partial y^2} + 2 \left(\frac{\partial u}{\partial y} \right)^2$$

$$(2) \Rightarrow \nabla^2 (u^2) = 2u \left(\frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} \right) + 2 \left[\left(\frac{\partial u}{\partial x} \right)^2 + \left(\frac{\partial u}{\partial y} \right)^2 \right]$$

$$= 0 + 2 \left[\left(\frac{\partial u}{\partial x} \right)^2 + \left(\frac{\partial u}{\partial y} \right)^2 \right] \quad [\because u \text{ is harmonic}]$$

$$\nabla^2 (u^2) = 2u_x^2 + 2u_y^2$$

$$\text{Similarly, } \nabla^2 (v^2) = 2v_x^2 + 2v_y^2$$

$$(1) \Rightarrow \nabla^2 |f(z)|^2 = 2[u_x^2 + u_y^2 + v_x^2 + v_y^2]$$

$$= 2[u_x^2 + (-v_x)^2 + v_x^2 + u_x^2] \quad [\because u_x = v_y; u_y = -v_x]$$

$$= 4[u_x^2 + v_x^2]$$

$$(i. e.) \nabla^2 |f(z)|^2 = 4|f'(z)|^2$$

Note : $f(z) = u + iv; f'(z) = u_x + iv_x ;$

(or) $f'(z) = v_y + iu_y ; |f'(z)| = \sqrt{u_x^2 + v_x^2} ; |f'(z)|^2 = u_x^2 + v_x^2$

Theorem: 2 If $f(z) = u + iv$ is a regular function of z in a domain D , then $\nabla^2 \log |f(z)| = 0$ if $f(z) f'(z) \neq 0$ in D . i.e., $\log |f(z)|$ is harmonic in D . [A.U A/M 2017 R-13]

Solution:

Given $f(z) = u + iv$

$$|f(z)| = \sqrt{u^2 + v^2}$$

$$\log |f(z)| = \frac{1}{2} \log (u^2 + v^2)$$

$$\begin{aligned} \nabla^2 \log |f(z)| &= \frac{1}{2} \nabla^2 \log (u^2 + v^2) = \frac{1}{2} \left(\frac{\partial^2}{\partial x^2} + \frac{\partial^2}{\partial y^2} \right) \log(u^2 + v^2) \\ &= \frac{1}{2} \frac{\partial^2}{\partial x^2} [\log(u^2 + v^2)] + \frac{1}{2} \frac{\partial^2}{\partial y^2} [\log(u^2 + v^2)] \quad \dots (1) \end{aligned}$$

$$\begin{aligned} \frac{1}{2} \frac{\partial^2}{\partial x^2} [\log(u^2 + v^2)] &= \frac{1}{2} \frac{\partial^2}{\partial x^2} \left[\frac{1}{u^2 + v^2} \left(2u \frac{\partial u}{\partial x} + 2v \frac{\partial v}{\partial x} \right) \right] = \frac{\partial}{\partial x} \left[\frac{uu_x + vv_x}{u^2 + v^2} \right] \\ &= \frac{(u^2 + v^2)[uu_{xx} + u_x u_x + vv_{xx} + v_x v_x] - (uu_x + vv_x)(2uu_x + 2vv_x)}{(u^2 + v^2)^2} \\ &= \frac{(u^2 + v^2)[uu_{xx} + vv_{xx} + u_x^2 + v_x^2] - 2(uu_x + vv_x)^2}{(u^2 + v^2)^2} \end{aligned}$$

Similarly, $\frac{1}{2} \frac{\partial^2}{\partial y^2} [\log(u^2 + v^2)] = \frac{(u^2 + v^2)[uu_{yy} + vv_{yy} + u_y^2 + v_y^2] - 2(uu_y + vv_y)^2}{(u^2 + v^2)^2}$

$$\begin{aligned} (1) \Rightarrow \nabla^2 \log |f(z)| &= \frac{(u^2 + v^2)[u(u_{xx} + u_{yy}) + v(v_{xx} + v_{yy}) + (u_x^2 + u_y^2) + (v_x^2 + v_y^2)] - 2[uu_x + vv_x]^2 - 2[uu_y + vv_y]^2}{(u^2 + v^2)^2} \\ &= \frac{(u^2 + v^2)[u(0) + (u_x^2 + v_x^2) + u_y^2 + v_y^2] - 2[u^2 u_x^2 + v^2 v_x^2 + 2uv u_x v_x + u^2 u_y^2 + v^2 v_y^2 + 2uv u_y v_y]}{(u^2 + v^2)^2} \end{aligned}$$

$$[\because u_{xx} + u_{yy} = 0, v_{xx} + v_{yy} = 0]$$

$$= \frac{(u^2 + v^2)[|f'(z)|^2 + |f'(z)|^2] - 2[u^2(u_x^2 + u_y^2) + v^2(v_x^2 + v_y^2) + 2uv(u_x v_x + u_y v_y)]}{(u^2 + v^2)^2}$$

$$[\because f'(z) = u + iv, |f'(z)| = u_x + iv_x \text{ (or) } f'(z) = v_y - iu_y, |f'(z)|^2 = u_x^2 + v_x^2$$

$$\text{(or) } |f'(z)|^2 = u_y^2 + v_y^2$$

$$= \frac{2(u^2 + v^2)[|f'(z)|^2] - 2[u^2|f'(z)|^2 + v^2|f'(z)|^2 + 2uv(0)]}{(u^2 + v^2)^2}$$

$$[\because u_x = v_y, u_y = -v_x]$$

$$\Rightarrow u_x v_x + u_y v_y = 0$$

$$\Rightarrow u_x^2 + u_y^2 = u_x^2 + v_x^2 = |f'(z)|^2$$

$$\Rightarrow v_x^2 + v_y^2 = u_y^2 + v_y^2 = |f'(z)|^2$$

$$= \frac{2(u^2 + v^2)|f(z)|^2 - 2(u^2 + v^2)|f'(z)|^2}{(u^2 + v^2)^2}$$

$$(i. e.) \nabla^2 \log |f(z)| = 0$$

Theorem: 3 If $f(z) = u + iv$ is a regular function of z in a domain D , then

$$\nabla^2(u^p) = p(p-1)u^{p-2}|f'(z)|^2$$

Solution:

$$\begin{aligned}\nabla^2(u^p) &= \left(\frac{\partial^2}{\partial x^2} + \frac{\partial^2}{\partial y^2}\right)(u^p) \\ &= \frac{\partial^2}{\partial x^2}(u^p) + \frac{\partial^2}{\partial y^2}(u^p)\end{aligned}$$

$$\frac{\partial^2}{\partial x^2}(u^p) = \frac{\partial}{\partial x} \left[pu^{p-1} \frac{\partial u}{\partial x} \right] = pu^{p-1}u_{xx} + p(p-1)u^{p-2}(u_x)^2$$

$$\text{Similarly, } \frac{\partial^2}{\partial y^2}(u^p) = pu^{p-1}u_{yy} + p(p-1)u^{p-2}(u_y)^2$$

$$\begin{aligned}(1) \Rightarrow \nabla^2(u^p) &= pu^{p-1}(u_{xx} + u_{yy}) + p(p-1)u^{p-2}[u_x^2 + u_y^2] \\ &= pu^{p-1}(0) + p(p-1)u^{p-2}|f'(z)|^2\end{aligned}$$

$$[\because u_{xx} + u_{yy} = 0, f(z) = u + iv, f'(z) = u_x + iv_x, |f'(z)|^2 = u_x^2 + u_y^2]$$

$$\therefore \nabla^2(u^p) = p(p-1)u^{p-2}|f'(z)|^2$$

Theorem: 4 If $f(z) = u + iv$ is a regular function of z , then $\nabla^2|f(z)|^p = p^2|f(z)|^{p-2}|f'(z)|^2$.

[A.U N/D 2015 R-13]

Solution:

$$\text{Let } f(z) = u + iv$$

$$|f(z)| = \sqrt{u^2 + v^2} \quad \dots (a)$$

$$|f(z)|^p = (u^2 + v^2)^{p/2} \quad \dots (b)$$

$$\begin{aligned}\nabla^2|f(z)|^p &= \left(\frac{\partial^2}{\partial x^2} + \frac{\partial^2}{\partial y^2}\right)(u^2 + v^2)^{p/2} \\ &= \frac{\partial^2}{\partial x^2}(u^2 + v^2)^{p/2} + \frac{\partial^2}{\partial y^2}(u^2 + v^2)^{p/2}\end{aligned}$$

$$\begin{aligned}\frac{\partial^2}{\partial x^2}(u^2 + v^2)^{p/2} &= \frac{\partial}{\partial x} \left[\frac{p}{2}(u^2 + v^2)^{\frac{p}{2}-1} \left[2u \frac{\partial u}{\partial x} + 2v \frac{\partial v}{\partial x} \right] \right] \\ &= p(u^2 + v^2)^{\frac{p}{2}-1} [uu_{xx} + u_x u_x + vv_{xx} + v_x v_x] \\ &\quad + p \left(\frac{p}{2} - 1 \right) (u^2 + v^2)^{\frac{p}{2}-2} (uu_x + vv_x)(2uu_x + 2vv_x) \\ &= p(u^2 + v^2)^{\frac{p}{2}-1} [uu_{xx} + u_x^2 + vv_{xx} + v_x^2] \\ &\quad + 2p \left(\frac{p}{2} - 1 \right) (u^2 + v^2)^{\frac{p}{2}-2} (uu_x + vv_x)^2\end{aligned}$$

$$\begin{aligned}\text{Similarly, } \frac{\partial^2}{\partial y^2}(u^2 + v^2)^{p/2} &= p(u^2 + v^2)^{\frac{p}{2}-1} [uu_{yy} + u_y^2 + vv_{yy} + v_y^2] \\ &\quad + 2p \left(\frac{p}{2} - 1 \right) (u^2 + v^2)^{\frac{p}{2}-2} (uu_y + vv_y)^2\end{aligned}$$

$$\begin{aligned}\Rightarrow \nabla^2|f(z)|^p &= p(u^2 + v^2)^{\frac{p}{2}-1} [u(u_{xx} + u_{yy}) + v(v_{xx} + v_{yy}) + u_x^2 + u_y^2 + v_x^2 + v_y^2] + \\ &\quad 2p \left(\frac{p}{2} - 1 \right) (u^2 + v^2)^{\frac{p}{2}-2} [u^2 u_x^2 + v^2 v_x^2 + 2uv u_x v_x + u^2 u_y^2 + v^2 v_y^2 + 2uv u_y v_y] \\ &= p(u^2 + v^2)^{\frac{p}{2}-1} [u(0) + v(0) + 2(u_x^2 + u_y^2)]\end{aligned}$$

$$\begin{aligned}
 & +2p\left(\frac{p}{2}-1\right)(u^2+v^2)^{\frac{p}{2}-2}\left[u^2(u_x^2+u_y^2)+v^2(v_x^2+v_y^2)+2uv(u_xv_x+u_yv_y)\right] \\
 & = 2p(u^2+v^2)^{\frac{p}{2}-1}|f'(z)|^2 + 2p\left(\frac{p}{2}-1\right)(u^2+v^2)^{\frac{p}{2}-2}\left[u^2|f'(z)|^2+v^2|f'(z)|^2+2uv(0)\right] \\
 & = 2p(u^2+v^2)^{\frac{p}{2}-1}|f'(z)|^2 + 2p\left(\frac{p}{2}-1\right)(u^2+v^2)^{\frac{p}{2}-2}(u^2+v^2)|f'(z)|^2 \\
 & = 2p(u^2+v^2)^{\frac{p}{2}-1}|f'(z)|^2 + 2p\left(\frac{p}{2}-1\right)(u^2+v^2)^{\frac{p}{2}-1}|f'(z)|^2 \\
 & = 2p(u^2+v^2)^{\frac{p}{2}-1}|f'(z)|^2\left[1+\frac{p}{2}-1\right] \\
 & = 2p(u^2+v^2)^{\frac{p}{2}-1}|f'(z)|^2 = p^2(u^2+v^2)^{\frac{p-2}{2}}|f'(z)|^2 \\
 & = p^2(\sqrt{u^2+v^2})^{p-2}|f'(z)|^2 \\
 & = p^2|f(z)|^{p-2}|f'(z)|^2 \text{ by (a) \& (b)}
 \end{aligned}$$

Theorem: 5 If $f(z) = u + iv$ is a regular function of z , in a domain D , then

$$\left[\frac{\partial}{\partial x}|f(z)|\right]^2 + \left[\frac{\partial}{\partial y}|f(z)|\right]^2 = |f'(z)|^2 \quad [\text{A.U A/M 2015 R8}]$$

Solution:

$$\text{Given } f(z) = u + iv$$

$$|f(z)| = \sqrt{u^2 + v^2}$$

$$\frac{\partial}{\partial x}|f(z)| = \frac{\partial}{\partial x}[\sqrt{u^2 + v^2}]$$

$$= \frac{1}{2\sqrt{u^2+v^2}}[2uu_x + 2vv_x] = \frac{uu_x + vv_x}{\sqrt{u^2+v^2}}$$

$$\left[\frac{\partial}{\partial x}|f(z)|\right]^2 = \frac{(uu_x + vv_x)^2}{u^2+v^2} = \frac{u^2u_x^2 + v^2v_x^2 + 2uvu_xv_x}{u^2+v^2}$$

$$\text{Similarly, } \left[\frac{\partial}{\partial y}|f(z)|\right]^2 = \frac{u^2u_y^2 + v^2v_y^2 + 2uvu_yv_y}{u^2+v^2}$$

$$\begin{aligned}
 \left[\frac{\partial}{\partial x}|f(z)|\right]^2 + \left[\frac{\partial}{\partial y}|f(z)|\right]^2 &= \frac{u^2[u_x^2+u_y^2]+v^2[v_x^2+v_y^2]+2uv[u_xv_x+u_yv_y]}{u^2+v^2} \\
 &= \frac{u^2|f'(z)|^2+v^2|f'(z)|^2+2uv(0)}{u^2+v^2} [\because u_x = v_y; u_y = -v_x] \\
 &= \frac{(u^2+v^2)|f'(z)|^2}{u^2+v^2} = |f'(z)|^2 [\because u_xv_x + u_yv_y = 0]
 \end{aligned}$$

Theorem: 6 If $f(z) = u + iv$ is a regular function of z , then $\nabla^2|\text{Re } f(z)|^2 = 2|f'(z)|^2$

Solution:

$$\text{Let } f(z) = u + iv$$

$$\text{Re } f(z) = u$$

$$|\text{Re } f'(z)|^2 = u^2$$

$$\nabla^2|\text{Re } f'(z)|^2 = \nabla^2u^2$$

$$= \left(\frac{\partial^2}{\partial x^2} + \frac{\partial^2}{\partial y^2}\right)(u^2)$$

$$= \left(\frac{\partial^2}{\partial x^2}\right)(u^2) + \left(\frac{\partial^2}{\partial y^2}\right)(u^2)$$

$$= 2[u_x^2 + u_y^2]$$

$$= 2 |f'(z)|^2$$

Theorem: 7 If $f(z) = u + iv$ is a regular function of z , then prove that $\nabla^2 |\text{Im } f(z)|^2 = 2|f'(z)|^2$

Proof:

$$\text{Let } f(z) = u + iv$$

$$\text{Im } f(z) = v$$

$$|\text{Im } f(z)|^2 = v^2$$

$$\frac{\partial}{\partial x}(v^2) = 2vv_x$$

$$\frac{\partial^2}{\partial x^2}(v^2) = 2[vv_{xx} + v_x v_x] = 2[vv_{xx} + v_x^2]$$

$$\text{Similarly, } \frac{\partial^2}{\partial y^2}(v^2) = 2[vv_{yy} + v_y^2]$$

$$\begin{aligned} \therefore \left(\frac{\partial^2}{\partial x^2} + \frac{\partial^2}{\partial y^2} \right) |\text{Im } f(z)|^2 &= 2[v(v_{xx} + v_{yy}) + v_x^2 + v_y^2] \\ &= 2[v(0) + u_x^2 + v_x^2] \quad \text{by C-R equation} \\ &= 2|f'(z)|^2 \end{aligned}$$

Theorem: 8 Show that $\frac{\partial^2}{\partial x^2} + \frac{\partial^2}{\partial y^2} = 4 \frac{\partial^2}{\partial z \partial \bar{z}}$ (or) **S T** $\nabla^2 = 4 \frac{\partial^2}{\partial z \partial \bar{z}}$

Proof:

Let x & y are functions of z and \bar{z}

$$\text{that is } x = \frac{z+\bar{z}}{2}, y = \frac{z-\bar{z}}{2i}$$

$$\frac{\partial}{\partial z} = \frac{\partial}{\partial x} \frac{\partial x}{\partial z} + \frac{\partial}{\partial y} \frac{\partial y}{\partial z}$$

$$= \frac{\partial}{\partial x} \left(\frac{1}{2} \right) + \frac{\partial}{\partial y} \left[\frac{1}{2i} \right] = \frac{1}{2} \left[\frac{\partial}{\partial x} + \frac{1}{i} \frac{\partial}{\partial y} \right]$$

$$2 \frac{\partial}{\partial z} = \frac{\partial}{\partial x} + \frac{1}{i} \frac{\partial}{\partial y} \quad \dots (1)$$

$$\frac{\partial}{\partial \bar{z}} = \frac{\partial}{\partial x} \frac{\partial x}{\partial \bar{z}} + \frac{\partial}{\partial y} \frac{\partial y}{\partial \bar{z}}$$

$$= \frac{\partial}{\partial x} \left(\frac{1}{2} \right) + \frac{\partial}{\partial y} \left[\frac{-1}{2i} \right] = \frac{1}{2} \left[\frac{\partial}{\partial x} - \frac{1}{i} \frac{\partial}{\partial y} \right]$$

$$2 \frac{\partial}{\partial \bar{z}} = \left(\frac{\partial}{\partial x} - \frac{1}{i} \frac{\partial}{\partial y} \right) \quad \dots (2)$$

$$\frac{\partial^2}{\partial x^2} + \frac{\partial^2}{\partial y^2} = \left(\frac{\partial}{\partial x} + \frac{1}{i} \frac{\partial}{\partial y} \right) \left(\frac{\partial}{\partial x} - \frac{1}{i} \frac{\partial}{\partial y} \right) [\because (a+b)(a-b) = a^2 - b^2]$$

$$= \left(2 \frac{\partial}{\partial z} \right) \left(2 \frac{\partial}{\partial \bar{z}} \right) \text{ by (1) \& (2)}$$

$$= 4 \frac{\partial^2}{\partial z \partial \bar{z}}$$

Theorem: 9 If $f(z)$ is analytic, show that $\nabla^2 |f(z)|^2 = 4|f'(z)|^2$

Solution:

$$\text{We know that, } \frac{\partial^2}{\partial x^2} + \frac{\partial^2}{\partial y^2} = 4 \frac{\partial^2}{\partial z \partial \bar{z}}$$

$$|f(z)|^2 = f(z)\overline{f(z)}$$

$$\begin{aligned}\nabla^2 |f(z)|^2 &= 4 \frac{\partial}{\partial z} \frac{\partial}{\partial \bar{z}} [f(z)\overline{f(z)}] \\ &= 4 \left[\frac{\partial}{\partial z} f(z) \right] \left[\frac{\partial}{\partial \bar{z}} \overline{f(z)} \right]\end{aligned}$$

[∵ $f(z)$ is independent of \bar{z} and $\overline{f(z)}$ is independent of z]

$$\begin{aligned}\therefore \nabla^2 |f(z)|^2 &= 4[f'(z) \left[\frac{\partial}{\partial \bar{z}} \overline{f(z)} \right]] = 4f'(z)\overline{f'(z)} \\ &= 4|f'(z)|^2 \quad [\because z\bar{z} = |(z)|^2]\end{aligned}$$

Example: 3.20 Give an example such that u and v are harmonic but $u + iv$ is not analytic.

[A.U. N/D 2005]

Solution:

$$u = x^2 - y^2, \quad v = \frac{-y}{x^2 + y^2}$$

Example: 3.21 Find the value of m if $u = 2x^2 - my^2 + 3x$ is harmonic. [A.U N/D 2016 R-13]

Solution:

Given $u = 2x^2 - my^2 + 3x$

$$\frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} = 0 \quad [\because u \text{ is harmonic}] \quad \dots (1)$$

$$\left. \begin{aligned} \frac{\partial u}{\partial x} &= 4x + 3 \\ \frac{\partial^2 u}{\partial x^2} &= 4 \end{aligned} \right| \begin{aligned} \frac{\partial u}{\partial y} &= -2my \\ \frac{\partial^2 u}{\partial y^2} &= -2m \end{aligned}$$

$$\therefore (1) \Rightarrow (4) + (-2m) = 0$$

$$\Rightarrow m = 2$$

3.4 CONSTRUCTION OF ANALYTIC FUNCTION

There are three methods to find $f(z)$.

Method: 1 Exact differential method.

(i) Suppose the harmonic function $u(x, y)$ is given.

Now, $dv = v_x dx + v_y dy$ is an exact differential

Where, v_x and v_y are known from u by using C–R equations.

$$\therefore v = \int v_x dx + \int v_y dy = - \int u_y dx + \int u_x dy$$

(ii) Suppose the harmonic function $v(x, y)$ is given.

Now, $du = u_x dx + u_y dy$ is an exact differential

Where, u_x and u_y are known from v by using C–R equations.

$$\begin{aligned} u &= \int u_x dx + \int u_y dy \\ &= \int v_y dx + \int -v_x dy \\ &= \int v_y dx - \int v_x dy \end{aligned}$$

Method: 2 Substitution method

$$f(z) = 2u \left[\frac{1}{2}(z+a), \frac{-i}{2}(z-a) \right] - [u(a,0), -iv(a,0)]$$

Here, $u(a,0), -iv(a,0)$ is a constant

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

By taking $a = 0$, that is, if $f(z)$ is analytic $z = 0 + i0$,

We have the simpler formula for $f(z)$

$$f(z) = 2 \left[u \frac{z}{2}, \frac{-iz}{2} \right] + C$$

Method: 3 [Milne – Thomson method]

(i) To find $f(z)$ when u is given

$$\text{Let } f(z) = u + iv$$

$$f'(z) = u_x + iv_x$$

$$= u_x - iv_y \text{ [by C–R condition]}$$

$$\therefore f(z) = \int u_x(z,0)dz - i \int u_y(z,0)dz + C \text{ [by Milne–Thomson rule],}$$

Where, C is a complex constant.

(ii) To find $f(z)$ when v is given

$$\text{Let } f(z) = u + iv$$

$$f'(z) = u_x + iv_x$$

$$= v_y + iv_x \text{ [by C–R condition]}$$

$$\therefore f(z) = \int v_y(z,0)dz + i \int v_x(z,0)dz + C \text{ [by Milne–Thomson rule],}$$

Where, C is a complex constant.

Example: 3.22 Construct the analytic function $f(z)$ for which the real part is $e^x \cos y$.

Solution:

$$\text{Given } u = e^x \cos y$$

$$\Rightarrow u_x = e^x \cos y \quad [\because \cos 0 = 1]$$

$$\Rightarrow u_x(z,0) = e^x$$

$$\Rightarrow u_y = e^x \sin y \quad [\because \sin 0 = 0]$$

$$\Rightarrow u_y(z,0) = 0$$

$$\therefore f(z) = \int u_x(z,0)dz - i \int u_y(z,0)dz + C \text{ [by Milne–Thomson rule],}$$

Where, C is a complex constant.

$$\begin{aligned} \therefore f(z) &= \int e^z dz - i \int 0 dz + C \\ &= e^z + C \end{aligned}$$

Example: 3.23 Determine the analytic function $w = u + iv$ if $u = e^{2x}(x \cos 2y - y \sin 2y)$

Solution:

$$\text{Given } u = e^{2x}(x \cos 2y - y \sin 2y)$$

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

$$\begin{aligned}u_x(z, 0) &= e^{2z}[1] + [z(1) - 0][2e^{2z}] \\ &= e^{2z} + 2ze^{2z} \\ &= (1 + 2z)e^{2z}\end{aligned}$$

$$u_y = e^{2x}[-2x \sin 2y - (y2\cos 2y + \sin 2y)]$$

$$u_y(z, 0) = e^{2z}[-0 - (0 + 0)] = 0$$

$$\therefore f(z) = \int u_x(z, 0)dz - i \int u_y(z, 0)dz + C \quad [\text{by Milne-Thomson rule}],$$

Where, C is a complex constant.

$$\begin{aligned}f(z) &= \int (1 + 2z)e^{2z} dz - i \int 0 + dz + C \\ &= \int (1 + 2z)e^{2z} dz + C \\ &= (1 + 2z) \frac{e^{2z}}{2} - 2 \frac{e^{2z}}{4} + C \quad [\because \int uv dz = uv_1 - u'v_2 + u''v_3 - \dots] \\ &= \frac{e^{2z}}{2} + ze^{2z} - \frac{e^{2z}}{2} + C \\ &= ze^{2z} + C\end{aligned}$$

Example: 3.24 Determine the analytic function where real part is

$$u = x^3 - 3xy^2 + 3x^2 - 3y^2 + 1.$$

[Anna, May 2001]

Solution:

$$\text{Given } u = x^3 - 3xy^2 + 3x^2 - 3y^2 + 1$$

$$u_x = 3x^2 - 3y^2 + 6x$$

$$\Rightarrow u_x(z, 0) = 3z^2 - 0 + 6z$$

$$u_y = 0 - 6xy + 0 - 6y$$

$$\Rightarrow u_y(z, 0) = 0$$

$$f(z) = \int u_x(z, 0)dz - i \int u_y(z, 0)dz + C \quad [\text{by Milne-Thomson rule}],$$

Where, C is a complex constant.

$$\begin{aligned}f(z) &= \int (3z^2 + 6z)dz - i \int 0 + dz + C \\ &= 3 \frac{z^2}{3} + 6 \frac{z^2}{2} + C \\ &= z^3 + 3z^2 + C\end{aligned}$$

Example: 3.25 Determine the analytic function whose real part is $\frac{\sin 2x}{\cosh 2y - \cos 2x}$

[Anna, May 1996][A.U Tvli. A/M 2009][A.U N/D 2012]

Solution:

$$\text{Given } u = \frac{\sin 2x}{\cosh 2y - \cos 2x}$$

$$u_x = \frac{(\cosh 2y - \cos 2x)[2 \cos 2x] - \sin 2x[2 \sin 2x]}{[\cosh 2y - \cos 2x]^2}$$

$$\begin{aligned}u_x(z, 0) &= \frac{(1 - \cos 2z)(2 \cos 2z) - 2 \sin^2 2z}{[\cosh 0 - \cos 2z]^2} \\ &= \frac{2 \cos 2z - 2 \cos^2 2z - 2 \sin^2 2z}{(1 - \cos 2z)^2}\end{aligned}$$

$$\begin{aligned}
 &= \frac{2 \cos 2z - 2[\cos^2 2z + \sin^2 2z]}{(1 - \cos 2z)^2} \\
 &= \frac{2 \cos 2z - 2}{(1 - \cos 2z)^2} \\
 &= \frac{-2(1 - \cos 2z)}{(1 - \cos 2z)^2} \\
 &= \frac{2 \cos 2z - 2}{(1 - \cos 2z)} \\
 &= \frac{-2}{2 \sin^2 z} \\
 &= -\operatorname{cosec}^2 z
 \end{aligned}$$

$$u_y = \frac{(\cosh 2y - \cos 2x)(0) - \sin 2x[2 \sin 2y]}{[\cosh 2y - \cos 2x]^2}$$

$$\Rightarrow u_y(z, 0) = 0$$

$$f(z) = \int u_x(z, 0) dz - i \int u_y(z, 0) dz + C \quad [\text{by Milne-Thomson rule}],$$

where C is a complex constant.

$$\begin{aligned}
 f(z) &= \int (-\operatorname{cosec}^2 z) dz - i \int 0 dz + C \\
 &= \cot z + C
 \end{aligned}$$

Example: 3.26 Show that the function $u = \frac{1}{2} \log(x^2 + y^2)$ is harmonic and determine its conjugate.

Also find $f(z)$

[A.U A/M 2008, A.U A/M 2017 R8]

Solution:

$$\text{Given } u = \frac{1}{2} \log(x^2 + y^2)$$

$$u_x = \frac{1}{2} \frac{1}{(x^2 + y^2)} (2x) = \frac{x}{x^2 + y^2},$$

$$\Rightarrow u_x(z, 0) = \frac{z}{z^2} = \frac{1}{z}$$

$$u_{xx} = \frac{(x^2 + y^2)[1] - x[2x]}{[x^2 + y^2]^2} = \frac{x^2 + y^2 - 2x^2}{[x^2 + y^2]^2} = \frac{y^2 - x^2}{[x^2 + y^2]^2} \quad \dots (1)$$

$$u_y = \frac{1}{2} \frac{1}{x^2 + y^2} (2y) = \frac{y}{x^2 + y^2}$$

$$\Rightarrow u_y(z, 0) = 0$$

$$u_{yy} = \frac{(x^2 + y^2)[1] - y[2y]}{[x^2 + y^2]^2} = \frac{x^2 - y^2}{[x^2 + y^2]^2} \quad \dots (2)$$

To prove u is harmonic:

$$\therefore u_{xx} + u_{yy} = \frac{(y^2 - x^2) + (x^2 - y^2)}{[x^2 + y^2]^2} = 0 \quad \text{by (1) \& (2)}$$

$\Rightarrow u$ is harmonic.

To find $f(z)$:

$$f(z) = \int u_x(z, 0) dz - i \int u_y(z, 0) dz + C \quad [\text{by Milne-Thomson rule}],$$

Where, C is a complex constant.

$$\begin{aligned}
 f(z) &= \int \frac{1}{z} dz - i \int 0 dz + C \\
 &= \log z + C
 \end{aligned}$$

To find v :

$$f(z) = \log(re^{i\theta}) \quad [\because z = re^{i\theta}]$$

$$u + iv = \log r + \log e^{i\theta} = \log r + i\theta$$

$$\Rightarrow u = \log r, v = \theta$$

Note: $z = x + iy$

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

$$\log r = \frac{1}{2} \log(x^2 + y^2)$$

$$\tan \theta = \frac{y}{x}$$

$$\theta = \tan^{-1}\left(\frac{y}{x}\right) \quad \text{i.e., } v = \tan^{-1}\left(\frac{y}{x}\right)$$

Example: 3.27 Construct an analytic function $f(z) = u + iv$, given that

$$u = e^{x^2-y^2} \cos 2xy. \text{ Hence find } v. \quad [\text{A.U D15/J16, R-08}]$$

Solution:

$$\text{Given } u = e^{x^2-y^2} \cos 2xy = e^{x^2} e^{-y^2} \cos 2xy$$

$$u_x = e^{-y^2} [e^{x^2} (-2y \sin 2xy) + \cos 2xy e^{x^2} 2x]$$

$$u_x(z, 0) = 1 [e^{z^2} (0) + 2ze^{z^2}] = 2ze^{z^2}$$

$$u_y = e^{x^2} [e^{-y^2} (-2x \sin 2xy) + \cos 2xy e^{-y^2} (-2y)]$$

$$u_y(z, 0) = e^{z^2} [0 + 0] = 0$$

$$f(z) = \int u_x(z, 0) dz - i \int u_y(z, 0) dz + C \quad [\text{by Milne-Thomson rule}]$$

$$= \int 2z e^{z^2} dz + C$$

$$= 2 \int z e^{z^2} dz + C$$

$$\text{put } t = z^2, dt = 2z dz$$

$$= \int e^t dt + C$$

$$= e^t + C$$

$$f(z) = e^{z^2} + C$$

To find v :

$$u + iv = e^{(x+iy)^2} = e^{x^2-y^2+i2xy} = e^{x^2-y^2} e^{i2xy}$$

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

$$v = e^{x^2-y^2} \sin 2xy \quad [\because \text{equating the imaginary parts}]$$

Example: 3.28 Find the regular function whose imaginary part is

$$e^{-x}(x \cos y + y \sin y). \quad [\text{Anna, May 1996}] [\text{A.U M/J 2014}]$$

Solution:

$$\text{Given } v = e^{-x}(x \cos y + y \sin y)$$

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

$$v_x(z, 0) = e^{-z} + (z)(-e^{-z}) = (1 - z)e^{-z}$$

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

$$v_x(z, 0) = e^{-z}[0 + 0 + 0] = 0$$

$$\therefore f(z) = \int v_y(z, 0)dz + i \int v_x(z, 0)dz + C \quad [\text{by Milne-Thomson rule}]$$

Where, C is a complex constant.

$$\begin{aligned} f(z) &= \int 0dz + i \int (1 - z)e^{-z} dz + C \\ &= i \int (1 - z)e^{-z} dz + C \\ &= i \left[(1 - z) \left[\frac{e^{-z}}{-1} \right] - (-1) \left[\frac{e^{-z}}{(-1)^2} \right] \right] + C \\ &= i[-(1 - z)e^{-z} + e^{-z}] + C \\ &= iz e^{-z} + C \end{aligned}$$

Example: 3.29 In a two dimensional flow, the stream function is $\psi = \tan^{-1} \left(\frac{y}{x} \right)$. Find the velocity potential ϕ . [A.U M/J 2016 R13]

Solution:

Given $\psi = \tan^{-1}(y/x)$

We should denote, ϕ by u and ψ by v

$$\therefore v = \tan^{-1}(y/x)$$

$$v_x = \frac{1}{1+(y/x)^2} \left[\frac{-y}{x^2} \right] = \frac{-y}{x^2+y^2},$$

$$v_x(z, 0) = 0$$

$$v_y = \frac{1}{1+(y/x)^2} \left[\frac{1}{x} \right] = \frac{x}{x^2+y^2}$$

$$v_x(z, 0) = \frac{z}{z^2} = \frac{1}{z}$$

$$\therefore f(z) = \int v_y(z, 0)dz + i \int v_x(z, 0)dz + C$$

$$f(z) = \int \frac{1}{z} dz + i \int 0 dz + C = \log z + C$$

To find ϕ :

$$f(z) = \log(re^{i\theta}) \quad [\because z = re^{i\theta}]$$

$$u + iv = \log r + \log e^{i\theta}$$

$$u + iv = \log r + i\theta$$

$$\Rightarrow u = \log r$$

$$\Rightarrow u = \log \sqrt{x^2 + y^2}$$

$$= \frac{1}{2} \log(x^2 + y^2)$$

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

So, the velocity potential ϕ is

$$\phi = \frac{1}{2} \log(x^2 + y^2)$$

Note: In two dimensional steady state flows, the complex potential

$f(z) = \phi(x, y) + i\psi(x, y)$ is analytic.

Example: 3.30 If $w = u + iv$ is an analytic function and $v = x^2 - y^2 + \frac{x}{x^2+y^2}$, find u .

[Anna, May 1999]

Solution:

$$\text{Given } v = x^2 - y^2 + \frac{x}{x^2+y^2}$$

$$v_x = 2x - 0 + \frac{(x^2+y^2)(1) - x(2x)}{(x^2+y^2)^2}$$

$$= 2x + \frac{y^2 - x^2}{(x^2+y^2)^2}, \quad v_x(z, 0) = 2z + \frac{(-z^2)}{(z^2)}$$

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

$$v_y = 0 - 2y + \frac{0 - x(2y)}{(x^2+y^2)^2}$$

$$= 0 - 2y - \frac{2xy}{(x^2+y^2)^2}$$

$$\Rightarrow v_y(z, 0) = 0$$

$$\therefore f(z) = \int v_y(z, 0)dz + i \int v_x(z, 0)dz + C \quad [\text{by Milne-Thomson rule}]$$

Where, C is a complex constant.

$$f(z) = \int 0dz + i \int \left(2z - \frac{1}{z^2}\right) dz + C$$

$$= i \left[2 \frac{z^2}{2} + \frac{1}{z}\right] + C \quad \left[\because \int \frac{-1}{z^2} dz = \frac{1}{z}\right]$$

$$= i \left[z^2 + \frac{1}{z}\right] + C$$

Example: 3.31 If $f(z) = u + iv$ is an analytic function and $u - v = e^x(\cos y - \sin y)$, find $f(z)$ in terms of z . [A.U Dec. 1997]

Solution:

$$\text{Given } u - v = e^x(\cos y - \sin y), \quad \dots (A)$$

Differentiate (A) p.w.r. to x , we get

$$u_x - v_x = e^x(\cos y - \sin y),$$

$$u_x(z, 0) - v_x(z, 0) = e^z \quad \dots (1)$$

Differentiate (A) p.w.r. to y , we get

$$u_y - v_y = e^x(-\sin y - \cos y)$$

$$u_y(z, 0) - v_y(z, 0) = e^z[-1]$$

$$\text{i.e., } u_y(z, 0) - v_y(z, 0) = -e^z$$

$$-v_x(z, 0) - u_x(z, 0) = -e^z \quad \dots (2) \quad [\text{by C-R conditions}]$$

$$(1) + (2) \Rightarrow -2v_x(z, 0) = 0$$

$$\Rightarrow v_x(z, 0) = 0$$

$$(1) \Rightarrow u_x(z, 0) = e^z$$

$$f(z) = \int u_x(z, 0)dz + i \int v_x(z, 0)dz + C \quad [\text{by Milne-Thomson rule}]$$

$$f(z) = \int e^z dz + i0 + C$$

$$= e^z + C$$

Example: 3.32 Find the analytic functions $f(z) = u + iv$ given that

(i) $2u + v = e^x(\cos y - \sin y)$

(ii) $u - 2v = e^x(\cos y - \sin y)$ [A.U A/M 2017 R-13]

Solution:

Given (i) $2u + v = e^x(\cos y - \sin y)$... (A)

Differentiate (A) p.w.r. to x, we get

$$2u_x + v_x = e^x(\cos y - \sin y)$$

$$2u_x - u_y = e^x(\cos y - \sin y)$$
 [by C-R condition]

$$2u_x(z, 0) - u_y(z, 0) = e^z$$
 ... (1)

Differentiate (A) p.w.r. to y, we get

$$2u_y + v_y = e^x[-\sin y - \cos y]$$

$$2u_y + u_x = e^x[-\sin y - \cos y]$$
 [by C-R condition]

$$2u_y(z, 0) + u_x(z, 0) = e^z(-1) = -e^z$$
 ... (2)

(1) \times (2) $\Rightarrow 4u_x(z, 0) - 2u_y(z, 0) = 2e^z$... (3)

(2) + (3) $\Rightarrow 5u_x(z, 0) = e^z$

$$\Rightarrow u_x(z, 0) = \frac{1}{5}e^z$$

(1) $\Rightarrow u_y(z, 0) = \frac{2}{5}e^z - e^z = -\frac{3}{5}e^z$

$$\Rightarrow u_y(z, 0) = -\frac{3}{5}e^z$$

$$f(z) = \int u_x(z, 0)dz - i \int u_y(z, 0)dz + C$$
 [by Milne-Thomson rule]

Where, C is a complex constant.

$$f(z) = \int \frac{1}{5}e^z dz - i \int -\frac{3}{5}e^z dz + C$$

$$= \frac{2}{5}e^z + \frac{3}{5}ie^z + C$$

$$= \frac{1+3i}{5}e^z + C$$

(ii) $u - 2v = e^x(\cos y - \sin y)$... (B)

Differentiate (B) p.w.r. to x, we get

$$u_x - 2v_x = e^x(\cos y - \sin y)$$

$$u_x + 2u_y = e^x(\cos y - \sin y)$$
 [by C-R condition]

$$u_x(z, 0) + 2u_y(z, 0) = e^z$$
 ... (1)

Differentiate (B) p.w.r. to y, we get

$$u_y - 2v_y = e^x[-\sin y - \cos y]$$

$$u_y - 2u_x = e^x[-\sin y - \cos y]$$
 [by C-R condition]

$$u_y(z, 0) - 2u_x(z, 0) = -e^z$$
 ... (2)

(1) \times (2) $\Rightarrow 2u_x(z, 0) + 4u_y(z, 0) = 2e^z$... (3)

(2) + (3) $\Rightarrow 5u_y(z, 0) = e^z$

$$\Rightarrow u_y(z, 0) = \frac{1}{5} e^z$$

$$(1) \Rightarrow u_x(z, 0) = -\frac{2}{5} e^z + e^z \\ = \frac{3}{5} e^z$$

$$f(z) = \int u_x(z, 0) dz - i \int u_y(z, 0) dz + C \quad [\text{by Milne-Thomson rule}]$$

Where, C is a complex constant.

$$f(z) = \int \frac{3}{5} e^z dz - i \int \frac{1}{5} e^z dz + C \\ = \frac{3}{5} e^z - i \frac{1}{5} e^z + C = \frac{3-i}{5} e^z + C$$

Example: 3.33 Determine the analytic function $f(z) = u + iv$ given that

$$3u + 2v = y^2 - x^2 + 16xy$$

[A.U. N/D 2007]

Solution:

$$\text{Given } 3u + 2v = y^2 - x^2 + 16xy \quad \dots (A)$$

Differentiate (A) p.w.r. to x, we get

$$3u_x + 2v_x = -2x + 16y$$

$$3u_x - 2u_y = -2x + 16y \quad [\text{by C-R condition}]$$

$$3u_x(z, 0) - 2u_y(z, 0) = -2z \quad \dots (1)$$

Differentiate (A) p.w.r. to y, we get

$$3u_y + 2v_y = 2y + 16x$$

$$3u_y + 2u_x = 2y + 16x \quad [\text{by C-R condition}]$$

$$3u_y(z, 0) + 2u_x(z, 0) = 16z \quad \dots (2)$$

$$(1) \times (2) \Rightarrow 6u_x(z, 0) - 4u_y(z, 0) = -4z \quad \dots (3)$$

$$(2) \times (3) \Rightarrow 9u_y(z, 0) + 6u_x(z, 0) = 48z$$

$$(3) - (4) \Rightarrow -13u_y(z, 0) = -52z$$

$$\Rightarrow u_y(z, 0) = 4z$$

$$(1) \Rightarrow 3u_x(z, 0) = 8z - 2z = 6z$$

$$\Rightarrow u_x(z, 0) = 2z$$

$$f(z) = \int u_x(z, 0) dz - i \int u_y(z, 0) dz + C \quad [\text{by Milne-Thomson rule}]$$

where C is a complex constant.

$$f(z) = \int 2z dz - i \int 4z dz + C \\ = 2 \frac{z^2}{2} - i \frac{4z^2}{2} + C \\ = z^2 - i2z^2 + C \\ = (1 - i2)z^2 + C$$

Example:3.34 Find an analytic function $f(z) = u + iv$ given that $2u + 3v = \frac{\sin 2x}{\cosh 2y - \cos 2x}$

[A.U. A/M 2017 R-8]

Solution:

$$\text{Given } 2u + 3v = \frac{\sin 2x}{\cosh 2y - \cos 2x}$$

Differentiate p.w.r. to x , we get

$$2u_x + 3v_x = \frac{(\cosh 2y - \cos 2x)(2 \cos 2x) - \sin 2x (2 \sin 2x)}{(\cosh 2y - \cos 2x)^2}$$

$$2u_x - 3u_y = \frac{(\cosh 2y - \cos 2x)(2 \cos 2x) - \sin 2x (2 \sin 2x)}{(\cosh 2y - \cos 2x)^2} \quad [\text{by C-R condition}]$$

$$2u_x(z, 0) - 3u_y(z, 0) = \frac{2 \cos 2z(1 - \cos 2z) - 2 \sin^2 2z}{(1 - \cos 2z)^2}$$

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

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

$$= \frac{-2}{2 \sin^2 z} = -\operatorname{cosec}^2 z$$

$$2u_x(z, 0) - 3u_y(z, 0) = -\operatorname{cosec}^2 z \quad \dots (1)$$

Differentiate p.w.r. to y , we get

$$2u_y + 3v_y = \frac{0 - \sin 2x (\sinh 2y)}{(\cosh 2y - \cos 2x)^2} \quad (2)$$

$$2u_y + 3u_x = \frac{0 - \sin 2x (\sinh 2y)}{(\cosh 2y - \cos 2x)^2} \quad [\text{by C - R condition}]$$

$$2u_y(z, 0) + 3u_x(z, 0) = 0 \quad \dots (2)$$

Solving (1) & (2) we get,

$$\Rightarrow u_x(z, 0) = -\frac{2}{13} \operatorname{cosec}^2 z$$

$$\Rightarrow u_y(z, 0) = -\frac{2}{13} \operatorname{cosec}^2 z$$

$$f(z) = \int u_x(z, 0) dz - i \int u_y(z, 0) dz + C \quad [\text{by Milne-Thomson rule}]$$

Where, C is a complex constant

$$f(z) = \int \left(\frac{-2}{13}\right) \operatorname{cosec}^2 z dz - i \int \left(\frac{3}{13}\right) \operatorname{cosec}^2 z dz + C$$

$$= \left(\frac{2}{13}\right) \cot z + \left(\frac{3}{13}\right) \cot z + C$$

$$= \frac{2+3i}{13} \cot z + C$$

Example: 3.35 Find the analytic function $f(z) = u + iv$ given that $2u + 3v = e^x(\cos y - \sin y)$

[A.U A/M 22017 R-13]

Solution:

$$\text{Given } 2u + 3v = e^x(\cos y - \sin y)$$

Differentiate p.w.r. to x , we get

$$2u_x + 3v_x = e^x(\cos y - \sin y)$$

$$2u_x - 3u_y = e^x(\cos y - \sin y) \quad [\text{by C-R condition}]$$

$$2u_x(z, 0) - 3u_y(z, 0) = e^z \quad \dots (1)$$

Differentiate p.w.r. to y, we get

$$2u_y + 3v_y = e^x[-\sin y - \cos y]$$

$$2u_y + 3u_x = -e^x [\sin y + \cos y] \quad [\text{by C-R condition}]$$

$$2u_y(z, 0) + 3u_x(z, 0) = -e^z \quad \dots (2)$$

$$(1) \times (3) \Rightarrow 6u_x(z, 0) - 9u_y(z, 0) = 3e^z \quad \dots (3)$$

$$(2) \times 2 \Rightarrow 6u_x(z, 0) + 4u_y(z, 0) = -2e^z \quad \dots (4)$$

$$(3) - (4) \Rightarrow -13u_y(z, 0) = 5e^z$$

$$\Rightarrow u_y(z, 0) = -\frac{5}{13}e^z$$

$$(1) \Rightarrow 2u_x(z, 0) + \frac{15}{13}e^z = e^z$$

$$2u_x(z, 0) = e^z - \frac{15}{13}e^z = -\frac{2}{13}e^z$$

$$\Rightarrow u_x(z, 0) = -\frac{1}{13}e^z$$

$$f(z) = \int u_x(z, 0)dz - i \int u_y(z, 0)dz + C$$

$$\therefore f(z) = \int \frac{-1}{13}e^z dz - i \int \left(\frac{-5}{13}\right) dz + C$$

$$= \frac{-1}{13}e^z + \frac{5}{13}e^z i + C = \frac{-1+5i}{13}e^z + C$$

Exercise: 3.4

Construction of an analytic function

1. Show that the function $u(x, y) = 3x^2y + 2x^2 - y^3 - 2y^2$ is harmonic. Find the conjugate harmonic function v and express $u + iv$ as an analytic function of z .

[Ans: $v(x, y) = 3x^2y + 4xy - x^3 + C$, $f(z) = -iz^3 + 2z^2 + iC$ where C is a real constant.]

2. If $f(z) = u + iv$ is an analytic function of z , and if $u = \frac{2 \sin 2x}{e^{2y} + e^{-2y} - 2 \cos 2x}$, find v .

[Ans: $v = \frac{-2 \sinh 2y}{e^{2y} + e^{-2y} - 2 \cos 2x} + C$]

3. Find v such that $w = u + iv$ is an analytic function of z , given that $u = e^{x^2-y^2} \cos 2xy$. Hence find w .

[Ans: $v = e^{x^2-y^2} \sin 2xy + C$, $w = e^{z^2} + C$]

4. Find the analytic function $w = u + iv$ if $w = e^{2x}(x \cos 2y - y \sin 2y)$. Hence find u .

[Ans: $w = iz e^{2z} + C$, $u = -(x \sin 2y + y \cos 2y) e^{2x} + C$]

5. If $v = \frac{x-y}{x^2+y^2}$ find u such $u + iv$ is an analytic function. What is the harmonic conjugate of v ?

[Ans: $u = \frac{x+y}{x^2+y^2} + C$ Harmonic conjugate of v is $-u = \frac{-(x+y)}{x^2+y^2}$, $f(z) = \frac{1+i}{z} + C$]

6. Find the analytic function whose real part is $\frac{\sin 2x}{\cosh 2y + \cos 2x}$

[Ans: $f(z) = \tan z + C$]

7. Find the analytic function whose imaginary part is $-e^{-2xy} \cos(x^2 - y^2)$

[Ans: $f(z) = -ie^{iz^2} + C$]

6. Prove that $u = 2^x - x^3 + 3xy^2$ is harmonic and find its harmonic conjugate. Also find the corresponding analytic function. [Ans: $v = 2y - 3x^2y + y^3 + C, f(z) = 2z - z^3 + iC$]

7. Find the real part of the analytic function whose imaginary part is $e^{-x}[2xy \cos y + (y^2 - x^2) \sin y]$. Construct the analytic function.

[Ans: $u = e^{-x}[(x^2 - y^2) \cos y + 2xy \sin y], f(z) = z^2 e^{-z} + C$]

8. Find the analytic function $f(z) = u + iv$ given that $2u + v = e^{2x}[(2x + y) \cos 2y + (x - 2y) \sin 2y]$

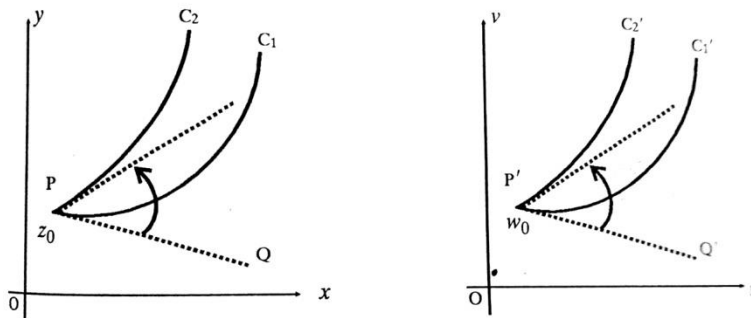
[Ans: $f(z) = ze^{2z} + C$]

9. Prove that $u = x^2 - y^2$ and $v = -\frac{y}{x^2 + y^2}$ are harmonic functions but not harmonic conjugates.

3.5 CONFORMAL MAPPING

Definition: Conformal Mapping

A transformation that preserves angles between every pair of curves through a point, both in magnitude and sense, is said to be conformal at that point.



Definition: Isogonal

A transformation under which angles between every pair of curves through a point are preserved in magnitude, but altered in sense is said to be an isogonal at that point.

Note: 3.4 (i) A mapping $w = f(z)$ is said to be conformal at $z = z_0$, if $f'(z_0) \neq 0$.

Note: 3.4 (ii) The point, at which the mapping $w = f(z)$ is not conformal, (i. e.) $f'(z) = 0$ is called a **critical point** of the mapping.

If the transformation $w = f(z)$ is conformal at a point, the inverse transformation $z = f^{-1}(w)$ is also conformal at the corresponding point.

The critical points of $z = f^{-1}(w)$ are given by $\frac{dz}{dw} = 0$. hence the critical point of the transformation $w = f(z)$ are given by $\frac{dw}{dz} = 0$ and $\frac{dz}{dw} = 0$,

Note: 3.4 (iii) Fixed points of mapping.

Fixed or invariant point of a mapping $w = f(z)$ are points that are mapped onto themselves, are “Kept fixed” under the mapping. Thus they are obtained from $w = f(z) = z$.

The identity mapping $w = z$ has every point as a fixed point. The mapping $w = \bar{z}$ has infinitely many fixed points.

$w = \frac{1}{z}$ has two fixed points, a rotation has one and a translation has none in the complex plane.

Some standard transformations

Translation:

The transformation $w = C + z$, where C is a complex constant, represents a translation.

Let $z = x + iy$

$w = u + iv$ and $C = a + ib$

Given $w = z + C$,

(i.e.) $u + iv = x + iy + a + ib$

$\Rightarrow u + iv = (x + a) + i(y + b)$

Equating the real and imaginary parts, we get $u = x + a, v = y + b$

Hence the image of any point $p(x, y)$ in the z -plane is mapped onto the point $p'(x + a, y + b)$ in the w -plane. Similarly every point in the z -plane is mapped onto the w plane.

If we assume that the w -plane is super imposed on the z -plane, we observe that the point (x, y) and hence any figure is shifted by a distance $|C| = \sqrt{a^2 + b^2}$ in the direction of C i.e., translated by the vector representing C .

Hence this transformation transforms a circle into an equal circle. Also the corresponding regions in the z and w planes will have the same shape, size and orientation.

Problems based on $w = z + k$

Example: 3.36 What is the region of the w plane into which the rectangular region in the Z plane bounded by the lines $x = 0, y = 0, x = 1$ and $y = 2$ is mapped under the transformation $w = z + (2 - i)$

Solution:

Given $w = z + (2 - i)$

(i.e.) $u + iv = x + iy + (2 - i) = (x + 2) + i(y - 1)$

Equating the real and imaginary parts

$$u = x + 2, v = y - 1$$

Given boundary lines are

$$x = 0$$

$$y = 0$$

$$x = 1$$

$$y = 2$$

transformed boundary lines are

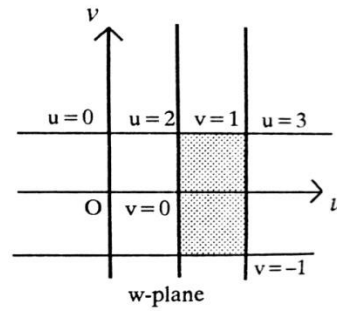
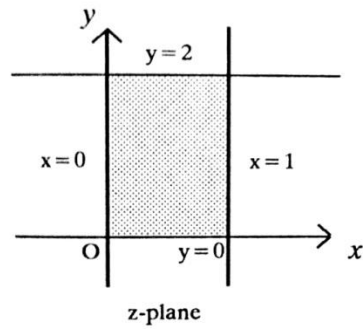
$$u = 0 + 2 = 2$$

$$v = 0 - 1 = -1$$

$$u = 1 + 2 = 3$$

$$v = 2 - 1 = 1$$

Hence, the lines $x = 0, y = 0, x = 1,$ and $y = 2$ are mapped into the lines $u = 2, v = -1, u = 3,$ and $v = 1$ respectively which form a rectangle in the w plane.



Example: 3.37 Find the image of the circle $|z| = 1$ by the transformation $w = z + 2 + 4i$

Solution:

Given $w = z + 2 + 4i$

$$(i.e.) u + iv = x + iy + 2 + 4i$$

$$= (x + 2) + i(y + 4)$$

Equating the real and imaginary parts, we get

$$u = x + 2, v = y + 4,$$

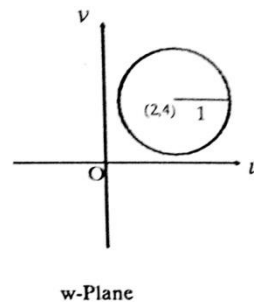
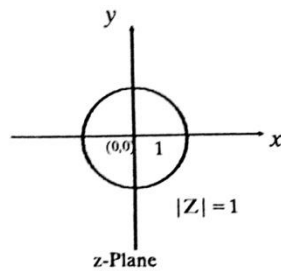
$$x = u - 2, y = v - 4,$$

Given $|z| = 1$

$$(i.e.) x^2 + y^2 = 1$$

$$(u - 2)^2 + (v - 4)^2 = 1$$

Hence, the circle $x^2 + y^2 = 1$ is mapped into $(u - 2)^2 + (v - 4)^2 = 1$ in w plane which is also a circle with centre (2, 4) and radius 1.



2. Magnification and Rotation

The transformation $w = cz$, where c is a complex constant, represents both magnification and rotation.

This means that the magnitude of the vector representing z is magnified by $a = |c|$ and its direction is rotated through angle $\alpha = \text{amp}(c)$. Hence the transformation consists of a magnification and a rotation.

Problems based on $w = cz$

Example: 3.38 Determine the region 'D' of the w-plane into which the triangular region D enclosed by the lines $x = 0, y = 0, x + y = 1$ is transformed under the transformation $w = 2z$.

Solution:

Let $w = u + iv$

$z = x + iy$

Given $w = 2z$

$u + iv = 2(x + iy)$

$u + iv = 2x + i2y$

$u = 2x \Rightarrow x = \frac{u}{2}, v = 2y \Rightarrow y = \frac{v}{2}$

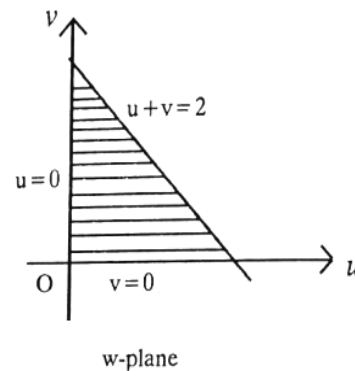
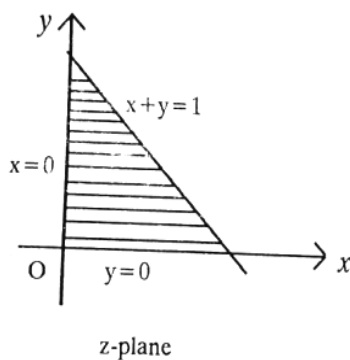
Given region (D) whose boundary lines are		Transformed region D' whose boundary lines are
$x = 0$	\Rightarrow	$u = 0$
$y = 0$	\Rightarrow	$v = 0$
$x + y = 1$	\Rightarrow	$\frac{u}{2} + \frac{v}{2} = 1 [\because x = \frac{u}{2}, y = \frac{v}{2}]$ (i.e.) $u + v = 2$

In the z plane the line $x = 0$ is transformed into $u = 0$ in the w plane.

In the z plane the line $y = 0$ is transformed into $v = 0$ in the w plane.

In the z plane the line $x + y = 1$ is transformed into $u + v = 2$

in the w plane.



Example: 3.39 Find the image of the circle $|z| = \lambda$ under the transformation $w = 5z$.

Solution:

Given $w = 5z$

$|w| = 5|z|$

i.e., $|w| = 5\lambda$ [$\because |z| = \lambda$]

Hence, the image of $|z| = \lambda$ in the z plane is transformed into $|w| = 5\lambda$ in the w plane under the transformation $w = 5z$.

Example: 3.40 Find the image of the circle $|z| = 3$ under the transformation $w = 2z$

[A.U N/D 2012] [A.U N/D 2016 R-13]

Solution:

Given $w = 2z, |z| = 3$

$|w| = (2)|z|$

$$= (2)(3), \quad \text{Since } |z| = 3$$

$$= 6$$

Hence, the image of $|z| = 3$ in the z plane is transformed into $|w| = 6$ w plane under the transformation $w = 2z$.

Example: 3.41 Find the image of the region $y > 1$ under the transformation

$$w = (1 - i)z.$$

[Anna, May – 1999]

Solution:

$$\text{Given } w = (1 - i)z.$$

$$u + v = (1 - i)(x + iy)$$

$$= x + iy - ix + y$$

$$= (x + y) + i(y - x)$$

$$\text{i.e., } u = x + y, \quad v = y - x$$

$$u + v = 2y \quad u - v = 2x$$

$$y = \frac{u+v}{2} \quad x = \frac{u-v}{2}$$

Hence, image region $y > 1$ is $\frac{u+v}{2} > 1$ i.e., $u + v > 2$ in the w plane.

3. Inversion and Reflection

The transformation $w = \frac{1}{z}$ represents inversion w.r.to the unit circle $|z| = 1$, followed by reflection in the real axis.

$$\Rightarrow w = \frac{1}{z}$$

$$\Rightarrow z = \frac{1}{w}$$

$$\Rightarrow x + iy = \frac{1}{u+iv}$$

$$\Rightarrow x + iy = \frac{1}{u^2+v^2}$$

$$\Rightarrow x = \frac{1}{u^2+v^2} \quad \dots (1)$$

$$\Rightarrow y = \frac{-v}{u^2+v^2} \quad \dots (2)$$

We know that, the general equation of circle in z plane is

$$x^2 + y^2 + 2gx + 2fy + c = 0 \quad \dots (3)$$

Substitute, (1) and (2) in (3) we get

$$\frac{u^2}{(u^2+v^2)^2} + \frac{v^2}{(u^2+v^2)^2} + 2g\left(\frac{u}{u^2+v^2}\right) + 2f\left(\frac{-v}{u^2+v^2}\right) + c = 0$$

$$\Rightarrow c(u^2 + v^2) + 2gu - 2fv + 1 = 0 \quad \dots (4)$$

which is the equation of the circle in w plane

Hence, under the transformation $w = \frac{1}{z}$ a circle in z plane transforms to another circle in the w plane. When the circle passes through the origin we have $c = 0$ in (3). When $c = 0$, equation (4) gives a straight line.

Problems based on $w = \frac{1}{z}$

Example: 3.42 Find the image of $|z - 2i| = 2$ under the transformation $w = \frac{1}{z}$

[Anna – May 1999, May 2001] [A.U N/D 2016 R-18]

Solution:

Given $|z - 2i| = 2$ (1) is a circle.

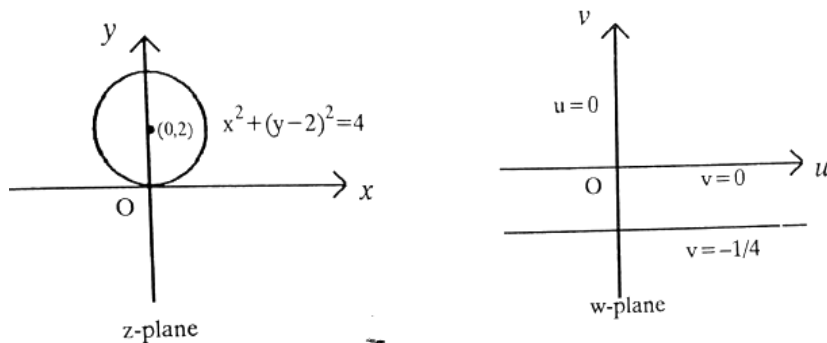
Centre = (0,2)

radius = 2

Given $w = \frac{1}{z} \Rightarrow z = \frac{1}{w}$

$$\begin{aligned} (1) \quad &\Rightarrow \left| \frac{1}{w} - 2i \right| = 2 \\ &\Rightarrow |1 - 2wi| = 2|w| \\ &\Rightarrow |1 - 2(u + iv)i| = 2|u + iv| \\ &\Rightarrow |1 - 2ui + 2v| = 2|u + iv| \\ &\Rightarrow |1 + 2v - 2ui| = 2|u + iv| \\ &\Rightarrow \sqrt{(1 + 2v)^2 + (-2u)^2} = 2\sqrt{u^2 + v^2} \\ &\Rightarrow (1 + 2v)^2 + 4u^2 = 4(u^2 + v^2) \\ &\Rightarrow 1 + 4v^2 + 4v + 4u^2 = 4(u^2 + v^2) \\ &\Rightarrow 1 + 4v = 0 \\ &\Rightarrow v = -\frac{1}{4} \end{aligned}$$

Which is a straight line in w plane.



Example: 3.43 Find the image of the circle $|z - 1| = 1$ in the complex plane under the mapping $w = \frac{1}{z}$

[A.U N/D 2009] [A.U M/J 2016 R-8]

Solution:

Given $|z - 1| = 1$ (1) is a circle.

Centre =(1,0)

$$\text{radius} = 1$$

$$\text{Given } w = \frac{1}{z} \Rightarrow z = \frac{1}{w}$$

$$(1) \quad \Rightarrow \left| \frac{1}{w} - 1 \right| = 1$$

$$\Rightarrow |1 - w| = |w|$$

$$\Rightarrow |1 - (u + iv)| = |u + iv|$$

$$\Rightarrow |1 - u + iv| = |u + iv|$$

$$\Rightarrow \sqrt{(1-u)^2 + (-v)^2} = \sqrt{u^2 + v^2}$$

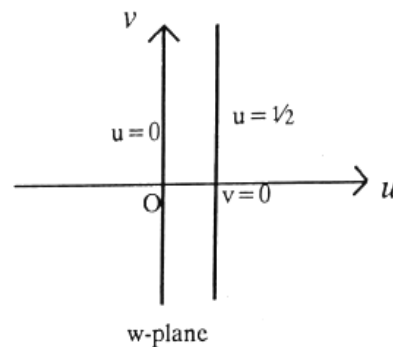
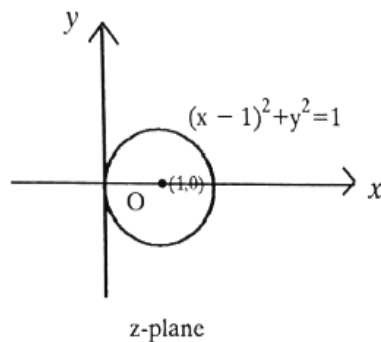
$$\Rightarrow (1-u)^2 + v^2 = u^2 + v^2$$

$$\Rightarrow 1 + u^2 - 2u + v^2 = u^2 + v^2$$

$$\Rightarrow 2u = 1$$

$$\Rightarrow u = \frac{1}{2}$$

which is a straight line in the w - plane



Example: 3.44 Find the image of the infinite strips

(i) $\frac{1}{4} < y < \frac{1}{2}$ (ii) $0 < y < \frac{1}{2}$ under the transformation $w = \frac{1}{z}$

Solution :

$$\text{Given } w = \frac{1}{z} \text{ (given)}$$

$$\text{i.e., } z = \frac{1}{w}$$

$$z = \frac{1}{u+iv} = \frac{u-iv}{(u+iv)(u-iv)} = \frac{u-iv}{u^2+v^2}$$

$$x + iy = \frac{u-iv}{u^2+v^2} = \left[\frac{u}{u^2+v^2} \right] + i \left[\frac{-v}{u^2+v^2} \right]$$

$$x = \frac{u}{u^2+v^2} \dots (1), y = \frac{-v}{u^2+v^2} \dots (2)$$

(i) Given strip is $\frac{1}{4} < y < \frac{1}{2}$

when $y = \frac{1}{4}$

$$\frac{1}{4} = \frac{-v}{u^2+v^2} \quad \text{by (2)}$$

$$\Rightarrow u^2 + v^2 = -4v$$

$$\Rightarrow u^2 + v^2 + 4v = 0$$

$$\Rightarrow u^2 + (v + 2)^2 = 4$$

which is a circle whose centre is at $(0, -2)$ in the w plane and radius is $2k$.

when $y = \frac{1}{2}$

$$\frac{1}{2} = \frac{-v}{u^2+v^2} \quad \text{by (2)}$$

$$\Rightarrow u^2 + v^2 = -2v$$

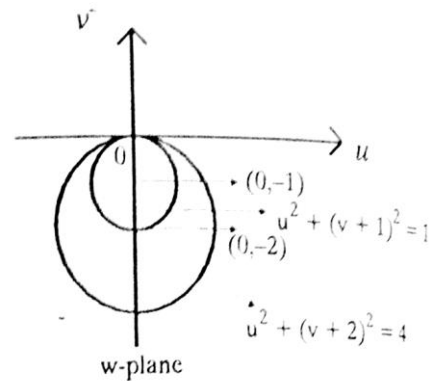
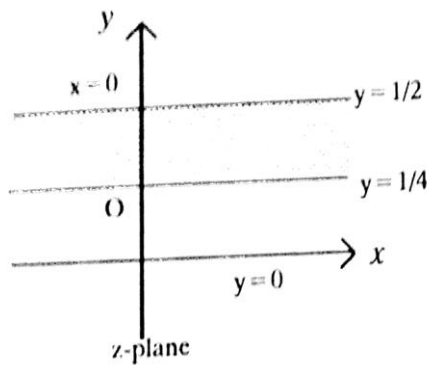
$$\Rightarrow u^2 + v^2 + 2v = 0$$

$$\Rightarrow u^2 + (v + 1)^2 = 0$$

$$\Rightarrow u^2 + (v + 1)^2 = 1 \quad \dots\dots(3)$$

which is a circle whose centre is at $(0, -1)$ in the w plane and unit radius

Hence the infinite strip $\frac{1}{4} < y < \frac{1}{2}$ is transformed into the region in between circles $u^2 + (v + 1)^2 = 1$ and $u^2 + (v + 2)^2 = 4$ in the w plane.



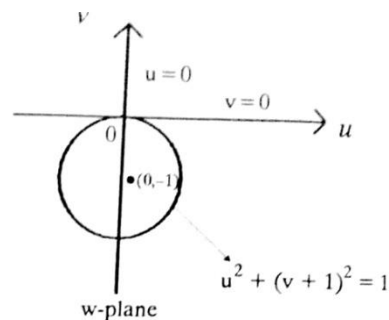
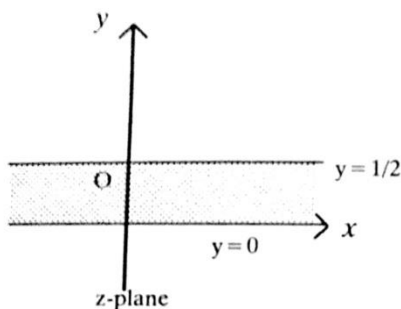
ii) Given strip is $0 < y < \frac{1}{2}$

when $y = 0$

$$\Rightarrow v = 0 \quad \text{by (2)}$$

when $y = \frac{1}{2}$ we get $u^2 + (v + 1)^2 = 1$ by (3)

Hence, the infinite strip $0 < y < \frac{1}{2}$ is mapped into the region outside the circle $u^2 + (v + 1)^2 = 1$ in the lower half of the w plane.



Example: 3.45 Find the image of $x = 2$ under the transformation $w = \frac{1}{z}$. [Anna – May 1998]

Solution:

$$\text{Given } w = \frac{1}{z}$$

$$\text{i.e., } z = \frac{1}{w}$$

$$z = \frac{1}{u+iv} = \frac{u-iv}{(u+iv)(u-iv)} = \frac{u-iv}{u^2+v^2}$$

$$x + iy = \left[\frac{u}{u^2+v^2} \right] + i \left[\frac{-v}{u^2+v^2} \right]$$

$$\text{i.e., } x = \frac{u}{u^2+v^2} \dots (1), y = \frac{-v}{u^2+v^2} \dots (2)$$

Given $x = 2$ in the z plane.

$$\therefore 2 = \frac{u}{u^2+v^2} \quad \text{by (1)}$$

$$2(u^2 + v^2) = u$$

$$u^2 + v^2 - \frac{1}{2}u = 0$$

which is a circle whose centre is $\left(\frac{1}{4}, 0\right)$ and radius $\frac{1}{4}$

$\therefore x = 2$ in the z plane is transformed into a circle in the w plane.

Example: 3.46 What will be the image of a circle containing the origin (i.e., circle passing through the origin) in the XY plane under the transformation $w = \frac{1}{z}$? [Anna – May 2002]

Solution:

$$\text{Given } w = \frac{1}{z}$$

$$\text{i.e., } z = \frac{1}{w}$$

$$z = \frac{1}{u+iv} = \frac{u-iv}{(u+iv)(u-iv)} = \frac{u-iv}{u^2+v^2}$$

$$x + iy = \left[\frac{u}{u^2+v^2} \right] + i \left[\frac{-v}{u^2+v^2} \right]$$

$$\text{i.e., } x = \frac{u}{u^2+v^2} \quad \dots (1),$$

$$y = \frac{-v}{u^2+v^2} \quad \dots (2)$$

Given region is circle $x^2 + y^2 = a^2$ in z plane.

Substitute, (1) and (2), we get

$$\left[\frac{u^2}{(u^2+v^2)^2} + \frac{v^2}{(u^2+v^2)^2} \right] = a^2$$

$$\left[\frac{u^2+v^2}{(u^2+v^2)^2} \right] = a^2$$

$$\frac{1}{(u^2+v^2)} = a^2$$

$$u^2 + v^2 = \frac{1}{a^2}$$

Therefore the image of circle passing through the origin in the XY –plane is a circle passing through the origin in the w – plane.

Example: 3.47 Determine the image of $1 < x < 2$ under the mapping $w = \frac{1}{z}$

Solution:

Given $w = \frac{1}{z}$

i.e., $z = \frac{1}{w}$

$$z = \frac{1}{u+iv} = \frac{u-iv}{(u+iv)(u-iv)} = \frac{u-iv}{u^2+v^2}$$

$$x + iy = \left[\frac{u}{u^2+v^2} \right] + i \left[\frac{-v}{u^2+v^2} \right]$$

i.e., $x = \frac{u}{u^2+v^2} \dots (1), \quad y = \frac{-v}{u^2+v^2} \dots (2)$

Given $1 < x < 2$

When $x = 1$

$$\Rightarrow 1 = \frac{u}{u^2+v^2} \quad \text{by } \dots (1)$$

$$\Rightarrow u^2 + v^2 = u$$

$$\Rightarrow u^2 + v^2 - u = 0$$

which is a circle whose centre is $\left(\frac{1}{2}, 0\right)$ and is $\frac{1}{2}$

When $x = 2$

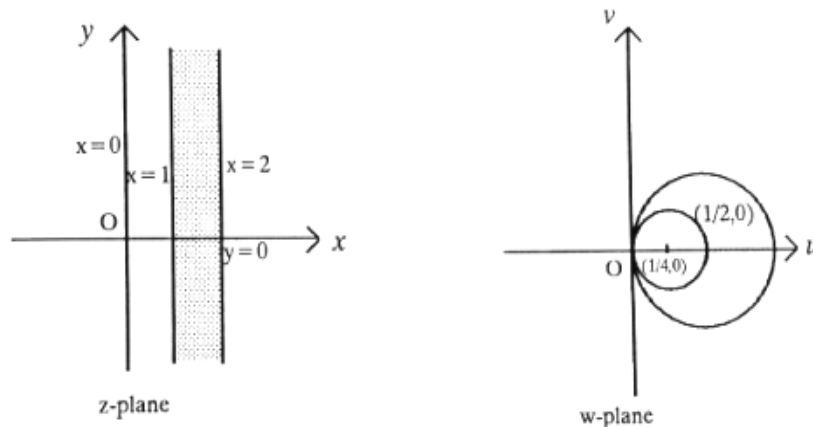
$$\Rightarrow 2 = \frac{u}{u^2+v^2} \quad \text{by } \dots (1)$$

$$\Rightarrow u^2 + v^2 = \frac{u}{2}$$

$$\Rightarrow u^2 + v^2 - \frac{u}{2} = 0$$

which is a circle whose centre is $\left(\frac{1}{4}, 0\right)$ and is $\frac{1}{4}$

Hence, the infinite strip $1 < x < 2$ is transformed into the region in between the circles in the w – plane.



Example: 3.48 Show the transformation $w = \frac{1}{z}$ transforms all circles and straight lines in the z – plane into circles or straight lines in the w – plane.

[A.U N/D 2007, J/J 2008, N/D 200] [A.U N/D 2016 R-13]

Solution:

$$\text{Given } w = \frac{1}{z}$$

$$\text{i.e., } z = \frac{1}{w}$$

$$\text{Now, } w = u + iv$$

$$z = \frac{1}{w} = \frac{1}{u+iv} = \frac{u-iv}{u+iv+u-iv} = \frac{u-iv}{u^2+v^2}$$

$$\text{i.e., } x + iy = \frac{u}{u^2+v^2} + i \frac{v}{u^2+v^2}$$

$$x = \frac{u}{u^2+v^2} \quad \dots (1), \quad y = \frac{-v}{u^2+v^2} \quad \dots (2)$$

The general equation of circle is

$$a(x^2 + y^2) + 2gx + 2fy + c = 0 \quad \dots (3)$$

$$a \left[\frac{u^2}{(u^2+v^2)^2} + \frac{v^2}{(u^2+v^2)^2} \right] + 2g \left[\frac{u}{u^2+v^2} \right] + 2f \left[\frac{-v}{u^2+v^2} \right] + c = 0$$

$$a \frac{(u^2+v^2)}{(u^2+v^2)^2} + 2g \frac{u}{u^2+v^2} - 2f \frac{v}{u^2+v^2} + c = 0$$

The transformed equation is

$$c(u^2 + v^2) + 2gu - 2fv + a = 0 \quad \dots (4)$$

- (i) $a \neq 0, c \neq 0 \Rightarrow$ circles not passing through the origin in z – plane map into circles not passing through the origin in the w – plane.
- (ii) $a \neq 0, c = 0 \Rightarrow$ circles through the origin in z – plane map into straight lines not through the origin in the w – plane.
- (iii) $a = 0, c \neq 0 \Rightarrow$ the straight lines not through the origin in z – plane map onto circles through the origin in the w – plane.
- (iv) $a = 0, c = 0 \Rightarrow$ straight lines through the origin in z – plane map onto straight lines through the origin in the w – plane.

Example: 3.49 Find the image of the hyperbola $x^2 - y^2 = 1$ under the transformation $w = \frac{1}{z}$.

[A.U M/J 2010, M/J 2012]

Solution:

$$\text{Given } w = \frac{1}{z}$$

$$x + iy = \frac{1}{Re^{i\phi}}$$

$$x + iy = \frac{1}{R} e^{-i\phi} = \frac{1}{R} [\cos \phi - i \sin \phi]$$

$$x = \frac{1}{R} \cos \phi, \quad y = -\frac{1}{R} \sin \phi$$

$$\text{Given } x^2 - y^2 = 1$$

$$\Rightarrow \left[\frac{1}{R} \cos \phi \right]^2 - \left[\frac{-1}{R} \sin \phi \right]^2 = 1$$

$$\frac{\cos^2 \phi - \sin^2 \phi}{R^2} = 1$$

$$\cos 2\phi = R^2 \quad \text{i.e., } R^2 = \cos 2\phi$$

which is lemniscate

4. Transformation $w = z^2$

Problems based on $w = z^2$

Example: 3.50 Discuss the transformation $w = z^2$. [Anna – May 2001]

Solution:

Given $w = z^2$

$$u + iv = (x + iy)^2 = x^2 + (iy)^2 + i2xy = x^2 - y^2 + i2xy$$

$$\text{i.e., } u = x^2 - y^2 \quad \dots (1), \quad v = 2xy \quad \dots (2)$$

Elimination:

$$(2) \Rightarrow x = \frac{v}{2y}$$

$$(1) \Rightarrow u = \left(\frac{v}{2y} \right)^2 - y^2$$

$$\Rightarrow u = \frac{v^2}{4y^2} - y^2$$

$$\Rightarrow 4uy^2 = v^2 - 4y^4$$

$$\Rightarrow 4uy^2 + 4y^4 = v^2$$

$$\Rightarrow y^2[4u + 4y^2] = v^2$$

$$\Rightarrow 4y^2[u + y^2] = v^2$$

$$\Rightarrow v^2 = 4y^2(y^2 + u)$$

when $y = c (\neq 0)$, we get

$$v^2 = 4c^2(u + c^2)$$

which is a parabola whose vertex at $(-c^2, 0)$ and focus at $(0,0)$

Hence, the lines parallel to X-axis in the z plane is mapped into family of confocal parabolas in the w plane.

when $y = 0$, we get $v^2 = 0$ i.e., $v = 0$, $u = x^2$ i.e., $u > 0$

Hence, the line $y = 0$, in the z plane are mapped into $v = 0$, in the w plane.

Elimination:

$$(2) \Rightarrow y = \frac{v}{2x}$$

$$(1) \Rightarrow u = x^2 - \left(\frac{v}{2x} \right)^2$$

$$\Rightarrow u = x^2 - \frac{v^2}{4x^2}$$

$$\Rightarrow \frac{v^2}{4x^2} = x^2 - u$$

$$\Rightarrow v^2 = (4x^2)(x^2 - u)$$

when $x = c (\neq 0)$, we get $v^2 = 4c^2(c^2 - u) = -4c^2(u - c^2)$

which is a parabola whose vertex at $(c^2, 0)$ and focus at $(0,0)$ and axis lies along the u -axis and which is open to the left.

Hence, the lines parallel to y axis in the z plane are mapped into confocal parabolas in the w plane when $x = 0$, we get $v^2 = 0$. i.e., $v = 0, u = -y^2$ i.e., $u < 0$

i.e., the map of the entire y axis in the negative part or the left half of the u -axis.

Example: 3.51 Find the image of the hyperbola $x^2 - y^2 = 10$ under the transformation $w = z^2$ if

$$w = u + iv$$

[Anna - May 1997]

Solution:

$$\text{Given } w = z^2$$

$$\begin{aligned} u + iv &= (x + iy)^2 \\ &= x^2 - y^2 + i2xy \end{aligned}$$

$$\text{i.e., } u = x^2 - y^2 \dots \dots (1)$$

$$v = 2xy \dots \dots (2)$$

$$\text{Given } x^2 - y^2 = 10$$

$$\text{i.e., } u = 10$$

Hence, the image of the hyperbola $x^2 - y^2 = 10$ in the z plane is mapped into $u = 10$ in the w plane which is a straight line.

Example: 3.52 Determine the region of the w plane into which the circle $|z - 1| = 1$ is mapped by the transformation $w = z^2$.

Solution:

$$\text{In polar form } z = re^{i\theta}, w = Re^{i\phi}$$

$$\text{Given } |z - 1| = 1$$

$$\text{i.e., } |re^{i\theta} - 1| = 1$$

$$\Rightarrow |r \cos \theta + i r \sin \theta| = 1$$

$$\Rightarrow |(r \cos \theta - 1) + i r \sin \theta| = 1$$

$$\Rightarrow (r \cos \theta - 1)^2 + (r \sin \theta)^2 = 1^2$$

$$\Rightarrow r^2 \cos^2 \theta + 1 - 2 r \cos \theta + r^2 \sin^2 \theta = 1$$

$$\Rightarrow r^2 [\cos^2 \theta + \sin^2 \theta] = 2r \cos \theta$$

$$\Rightarrow r^2 = 2r \cos \theta$$

$$\Rightarrow r = 2 \cos \theta \dots (1)$$

$$\text{Given } w = z^2$$

$$Re^{i\phi} = (re^{i\theta})^2$$

$$Re^{i\phi} = r^2 e^{i2\theta}$$

$$\begin{aligned} \Rightarrow R &= r^2, & \phi &= 2\theta \\ (1) \Rightarrow r^2 &= (2 \cos \theta)^2 \\ \Rightarrow r^2 &= 4 \cos^2 \theta \\ &= 4 \left[\frac{1 + \cos 2\theta}{2} \right] \end{aligned}$$

$$r^2 = 2[1 + \cos 2\theta]$$

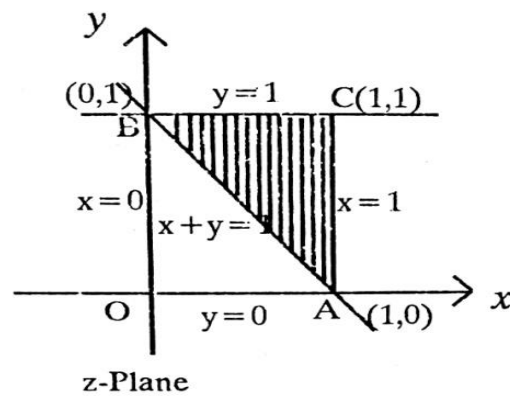
$$R = 2[1 + \cos \phi] \quad \text{by (2),}$$

which is a Cardioid

Example: 3.53 Find the image under the mapping $w = z^2$ of the triangular region bounded by $y = 1$, $x = 1$, and $x + y = 1$ and plot the same. [Anna, Oct., - 1997]

Solution :

In Z-plane given lines are $y = 1$, $x = 1$, $x + y = 1$



Given $w = z^2$

$$u + iv = (x + iy)^2$$

$$u + iv = x^2 - y^2 + 2xyi$$

Equating the real and imaginary parts, we get

$$u = x^2 - y^2 \quad \dots (1)$$

$$v = 2xy \quad \dots (2)$$

When $x = 1$	When $y = 1$
(1) $\Rightarrow u = 1 - y^2 \quad \dots (3)$	(1) $\Rightarrow u = x^2 - 1 \quad \dots (5)$
(2) $\Rightarrow v = 2y \quad \dots (4)$	(2) $\Rightarrow v = 2x \quad \dots (6)$
(4) $\Rightarrow v^2 = 4y^2$ $v^2 = 4(1 - u)$ by (3) i.e., $v^2 = -4(u - 1)$	(6) $\Rightarrow v^2 = 4x^2$ $= 4(u + 1)$ by (5)

when $x + y = 1$

$$(1) \Rightarrow u = (x + y)(x - y)$$

$$u = x - y \quad [\because x + y = 1]$$

$$u = \sqrt{(x+y)^2 - 4xy}$$

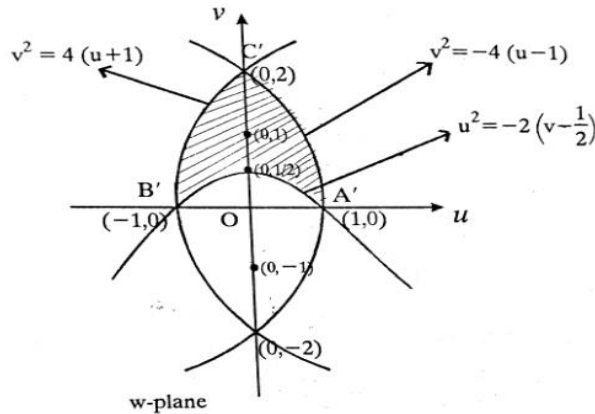
$$u = \sqrt{1 - 2v}$$

$$u^2 = 1 - 2v = -2\left(v - \frac{1}{2}\right)$$

∴ The image of $x = 1$ is $v^2 = -4(u - 1)$

The image of $y = 1$ is $v^2 = 4(u + 1)$

The image of $x + y = 1$ is $u^2 = -2\left(v - \frac{1}{2}\right)$



$v^2 = -4(u - 1)$		
u	0	1
v	± 2	0

$v^2 = 4(u + 1)$		
u	0	-1
v	± 2	0

$u^2 = -2\left(v - \frac{1}{2}\right)$			
u	0	1	-1
v	1/2	0	0

Problems based on critical points of the transformation

Example: 3.54 Find the critical points of the transformation $w^2 = (z - \alpha)(z - \beta)$.

[A.U Oct., 1997] [A.U N/D 2014] [A.U M/J 2016 R-13]

Solution:

Given $w^2 = (z - \alpha)(z - \beta)$... (1)

Critical points occur at $\frac{dw}{dz} = 0$ and $\frac{dz}{dw} = 0$

Differentiation of (1) w. r. to z, we get

$$\begin{aligned}\Rightarrow 2w \frac{dw}{dz} &= (z - \alpha) + (z - \beta) \\ &= 2z - (\alpha + \beta) \\ \Rightarrow \frac{dw}{dz} &= \frac{2z - (\alpha + \beta)}{2w} \quad \dots (2)\end{aligned}$$

Case (i) $\frac{dw}{dz} = 0$

$$\begin{aligned}\Rightarrow \frac{2z - (\alpha + \beta)}{2w} &= 0 \\ \Rightarrow 2z - (\alpha + \beta) &= 0 \\ \Rightarrow 2z &= \alpha + \beta \\ \Rightarrow z &= \frac{\alpha + \beta}{2}\end{aligned}$$

Case (ii) $\frac{dz}{dw} = 0$

$$\begin{aligned}\Rightarrow \frac{2w}{2z - (\alpha + \beta)} &= 0 \\ \Rightarrow \frac{w}{z - \frac{\alpha + \beta}{2}} &= 0 \\ \Rightarrow w = 0 &\Rightarrow (z - \alpha)(z - \beta) = 0 \\ \Rightarrow z &= \alpha, \beta\end{aligned}$$

\therefore The critical points are $\frac{\alpha + \beta}{2}$, α and β .

Example: 3.55 Find the critical points of the transformation $w = z^2 + \frac{1}{z^2}$. [A.U A/M 2017 R-13]

Solution:

Given $w = z^2 + \frac{1}{z^2}$... (1)

Critical points occur at $\frac{dw}{dz} = 0$ and $\frac{dz}{dw} = 0$

Differentiation of (1) w. r. to z , we get

$$\Rightarrow \frac{dw}{dz} = 2z - \frac{2}{z^3} = \frac{2z^4 - 2}{z^3}$$

Case (i) $\frac{dw}{dz} = 0$

$$\begin{aligned}\Rightarrow \frac{2z^4 - 2}{z^3} = 0 &\Rightarrow 2z^4 - 2 = 0 \\ &\Rightarrow z^4 - 1 = 0 \\ &\Rightarrow z = \pm 1, \pm i\end{aligned}$$

Case (ii) $\frac{dz}{dw} = 0$

$$\Rightarrow \frac{z^3}{2z^4 - 2} = 0 \Rightarrow z^3 = 0 \Rightarrow z = 0$$

\therefore The critical points are $\pm 1, \pm i, 0$

Example: 3.56 Find the critical points of the transformation $w = z + \frac{1}{z}$

Solution:

$$\text{Given } w = z + \frac{1}{z} \quad \dots(1)$$

Critical points occur at $\frac{dw}{dz} = 0$ and $\frac{dz}{dw} = 0$

Differentiation of (1) w. r. to z , we get

$$\Rightarrow \frac{dw}{dz} = 1 - \frac{1}{z^2} = \frac{z^2-1}{z^2}$$

$$\text{Case (i) } \frac{dw}{dz} = 0$$

$$\Rightarrow \frac{z^2-1}{z^2} = 0 \Rightarrow z^2 - 1 = 0 \Rightarrow z = \pm 1$$

$$\text{Case (ii) } \frac{dz}{dw} = 0$$

$$\Rightarrow \frac{z^3}{z^2-1} = 0 \Rightarrow z^2 = 0 \Rightarrow z = 0$$

\therefore The critical points are $0, \pm 1$.

Example: 3.57 Find the critical points of the transformation $w = 1 + \frac{2}{z}$. [A.U N/D 2013 R-08]

Solution:

$$\text{Given } w = 1 + \frac{2}{z} \quad \dots (1)$$

Critical points occur at $\frac{dw}{dz} = 0$ and $\frac{dz}{dw} = 0$

Differentiation of (1) w. r. to z , we get

$$\Rightarrow \frac{dw}{dz} = \frac{-2}{z^2}$$

$$\text{Case (i) } \frac{dw}{dz} = 0$$

$$\Rightarrow \frac{-2}{z^2} = 0$$

$$\text{Case (ii) } \frac{dz}{dw} = 0$$

$$\Rightarrow \frac{z^2}{2} = 0 \Rightarrow z = 0$$

\therefore The critical points is $z = 0$

Example: 3.58 Prove that the transformation $w = \frac{z}{1-z}$ maps the upper half of the z plane into the upper half of the w plane. What is the image of the circle $|z| = 1$ under this transformation.

[Anna, May – 2001]

Solution:

Given $|z| = 1$ is a circle

$$\text{Centre} = (0,0)$$

$$\text{Radius} = 1$$

$$\text{Given } w = \frac{z}{1-z}$$

$$\Rightarrow z = \frac{w}{w+1}$$

$$\Rightarrow |z| = \left| \frac{w}{w+1} \right| = \frac{|w|}{|w+1|}$$

Given $|z| = 1$

$$\Rightarrow \frac{|w|}{|w+1|} = 1$$

$$\Rightarrow |w| = |w + 1|$$

$$\Rightarrow |u + iv| = |u + iv + 1|$$

$$\Rightarrow \sqrt{u^2 + v^2} = \sqrt{(u + 1)^2 + v^2}$$

$$\Rightarrow u^2 + v^2 = (u + 1)^2 + v^2$$

$$\Rightarrow u^2 + v^2 = u^2 + 2u + 1 + v^2$$

$$\Rightarrow 0 = 2u + 1$$

$$\Rightarrow u = \frac{-1}{2}$$

Further the region $|z| < 1$ transforms into $u > \frac{-1}{2}$

Exercise: 3.5

1. Define Critical point of a transformation.
2. Find the image the circle $|z| = a$ under the following transformations.
 - (i) $w = z + 2 + 3i$
 - (ii) $w = 2z$ [A.U N/D 2016 R-13]
3. Find the image of the circle $|z + 1| = 1$ in the complex plane under the mapping $= \frac{1}{z}$.
4. Find the image of $|z - 3i| = 3$ under the mapping $w = \frac{1}{z}$
5. Consider the transformation $w = 3z$, corresponding to the region R of $z -$ plane bounded by $x = 0, y = 0, x + y = 2$.
6. Verify the transformation $w = 1 + \frac{iz}{1+z}$ maps the exterior of the circle $|z| = 1$ into the upper half plane $v > 0$.
7. Find the image of $|z - 2i| = 3$ under $w = \frac{1}{z}$
 - (i) the circle $|z - 2i| = 2$
 - (ii) the strip $1 < x < 2$
8. Show that the transformation $w = \frac{iz+1}{z+i}$ transforms the exterior and interior regions of the circle $|z| = 1$ into the upper and lower half of the w plane respectively.
9. Show that $w = \frac{z-i}{z+i}$ maps the real axis in the z plane onto $|w| = 1$ in the w plane. Show also that the upper half of the z plane, $Im(z) \geq 0$, goes onto the circular disc $|w| \leq 1$.
10. Prove that $w = \frac{1+iz}{i+z}$ maps the line segment joining -1 and 1 onto a semi circle in the w plane.
11. Show that the transformation $w = \frac{z-i}{z+i}$ maps the circular disc $|z| \leq 1$ onto the lower half of the w plane.

12. Prove that $w = \frac{z}{1-z}$ maps the upper half of the z plane onto the upper half of the w plane. What is the image of the circle $|z| = 1$ under this transformation.
13. Show that the transformation $w = \frac{i-z}{i+z}$ maps the circle $|z| = 1$ onto the imaginary axis of the w plane. Find also the images of the interior and exterior of the circle.
14. Plot the image under the mapping $w = z^2$ of the rectangular region bounded by
- $x = -1, x = 2, y = 1$ and $y = 2$.
 - $x = 1, x = 3, y = 1$ and $y = 2$.
 - $u = 1, u = 3, v = 1$ and $v = 2$.
15. Under the mapping $w = e^z$ discuss the transforms of the lines.
- $y = 0$, (ii) $y = \frac{\pi}{2}$, (iii) $y = 2\pi$.

3.6. BILINEAR TRANSFORMATION

◆ 3.5.a. Introduction

The transformation $w = \frac{az+b}{cz+d}$, $ad - bc \neq 0$ where a, b, c, d are complex numbers, is called a bilinear transformation.

This transformation was first introduced by A.F. Mobius, So it is also called Mobius transformation.

A bilinear transformation is also called a linear fractional transformation because $\frac{az+b}{cz+d}$ is a fraction formed by the linear functions $az + b$ and $cz + d$.

Theorem: 1 Under a bilinear transformation no two points in z plane go to the same point in w plane.

Proof:

Suppose z_1 and z_2 go to the same point in the w plane under the transformation $w = \frac{az+b}{cz+d}$.

$$\text{Then } \frac{az_1+b}{cz_1+d} = \frac{az_2+b}{cz_2+d}$$

$$\Rightarrow (az_1 + b)(cz_2 + d) = (az_2 + b)(cz_1 + d)$$

$$i. e., (az_1 + b)(cz_2 + d) - (az_2 + b)(cz_1 + d) = 0$$

$$\Rightarrow acz_1 z_2 + adz_1 + bcz_2 + bd - acz_1 z_2 - adz_2 - bcz_1 - bd = 0$$

$$\Rightarrow (ad - bc)(z_1 - z_2) = 0$$

$$\text{or } z_1 = z_2 \quad [\because ad - bc \neq 0]$$

This implies that no two distinct points in the z plane go to the same point in w plane. So, each point in the z plane go to a unique point in the w plane.

Theorem: 2 The bilinear transformation which transforms z_1, z_2, z_3 , into w_1, w_2, w_3 is

$$\frac{(w-w_1)(w_2-w_3)}{(w-w_3)(w_2-w_1)} = \frac{(z-z_1)(z_2-z_3)}{(z-z_3)(z_2-z_1)}$$

Proof:

If the required transformation $w = \frac{az+b}{cz+d}$.

$$\begin{aligned}
 \Rightarrow w - w_1 &= \frac{az+b}{cz+d} - \frac{az_1+b}{cz_1+d} = \frac{(ad-bc)(z-z_1)}{(cz+d)(cz_1+d)} \\
 \Rightarrow (cz+d)(cz_1+d)(w-w_1) &= (ad-bc)(z-z_1) \\
 \Rightarrow (cz_2+d)(cz_3+d)(w_2-w_3) &= (ad-bc)(z_2-z_3) \\
 \Rightarrow (cz+d)(cz_3+d)(w-w_3) &= (ad-bc)(z-z_3) \\
 \Rightarrow (cz_2+d)(cz_1+d)(w_2-w_1) &= (ad-bc)(z_2-z_1) \\
 \Rightarrow \frac{(w-w_1)(w_2-w_3)}{(w-w_3)(w_2-w_1)} &= \frac{\left[\frac{(ad-bc)(z-z_1)}{(cz+d)(cz_1+d)}\right] \left[\frac{(ad-bc)(z_2-z_3)}{(cz_2+d)(cz_3+d)}\right]}{\left[\frac{(ad-bc)(z-z_3)}{(cz+d)(cz_3+d)}\right] \left[\frac{(ad-bc)(z_2-z_1)}{(cz_2+d)(cz_1+d)}\right]} \\
 &= \frac{(z-z_1)(z_2-z_3)}{(z-z_3)(z_2-z_1)}
 \end{aligned}$$

$$\text{Now, } \frac{(w-w_1)(w_2-w_3)}{(w-w_3)(w_2-w_1)} = \frac{(z-z_1)(z_2-z_3)}{(z-z_3)(z_2-z_1)} \quad \dots (1)$$

$$\text{Let : } A = \frac{w_2-w_3}{w_2-w_1}, B = \frac{z_2-z_3}{z_2-z_1}$$

$$(1) \Rightarrow \frac{w-w_1}{w-w_3} A = \frac{z-z_1}{z-z_3} B$$

$$\frac{wA-w_1A}{w-w_3} = \frac{zB-z_1B}{z-z_3}$$

$$\Rightarrow wAz - wAz_3 - w_1Az + w_1Az_3 = wBz - w_1Bz - w_3zB + w_3z_1B$$

$$\Rightarrow w[(A-B)z + (Bz_1 - Az_3)] = (Aw_1 - Bw_3)z + (Bw_3z_1 - Aw_1z_3)$$

$$\Rightarrow w = \frac{(Aw_1 - Bw_3)z + (Bw_3z_1 - Aw_1z_3)}{(A-B)z + (Bz_1 - Az_3)}$$

$$\frac{az+b}{cz+d}, \text{ Hence } a = Aw_1 - Bw_3, b = Bw_3z_1 - Aw_1z_3, c = A - B, d = Bz_1 - Az_3$$

Cross ratio

Definition:

Given four point z_1, z_2, z_3, z_4 in this order, the ratio $\frac{(z-z_1)(z_3-z_4)}{(z_2-z_3)(z_4-z_1)}$ is called the cross ratio of the points.

Note: (1) $w = \frac{az+b}{cz+d}$ can be expressed as $czw + dw - (az + b) = 0$

It is linear both in w and z that is why, it is called bilinear.

Note: (2) This transformation is conformal only when $\frac{dw}{dz} \neq 0$

$$i. e., \frac{ad-bc}{(cz+d)^2} \neq 0$$

$$i. e., ad - bc \neq 0$$

If $ad - bc \neq 0$, every point in the z plane is a critical point.

Note: (3) Now, the inverse of the transformation $w = \frac{az+b}{cz+d}$ is $z = \frac{-dw+b}{cw-a}$ which is also a bilinear transformation except $w = \frac{a}{c}$.

Note: (4) Each point in the plane except $z = \frac{-d}{c}$ corresponds to a unique point in the w plane.

The point $z = \frac{-d}{c}$ corresponds to the point at infinity in the w plane.

Note: (5) The cross ratio of four points

$$\frac{(w_1 - w_2)(w_3 - w_4)}{(w_2 - w_3)(w_4 - w_1)} = \frac{(z_1 - z_2)(z_3 - z_4)}{(z_2 - z_3)(z_4 - z_1)}$$
 is invariant under bilinear

transformation.

Note: (6) If one of the points is the point at infinity the quotient of those difference which involve this points is replaced by 1.

Suppose $z_1 = \infty$, then we replace $\frac{z-z_1}{z_2-z_1}$ by 1 (or) Omit the factors involving ∞

Example: 3.59 Find the fixed points of $w = \frac{2zi+5}{z-4i}$.

Solution:

The fixed points are given by replacing w by z

$$z = \frac{2zi+5}{z-4i}$$

$$z^2 - 4iz = 2zi + 5; \quad z^2 - 6iz - 5 = 0$$

$$z = \frac{6i \pm \sqrt{-36+20}}{2} \quad \therefore z = 5i, i$$

Example: 3.60 Find the invariant points of $w = \frac{1+z}{1-z}$

Solution:

The invariant points are given by replacing w by z

$$z = \frac{1+z}{1-z}$$

$$\Rightarrow z - z^2 = 1 + z$$

$$\Rightarrow z^2 = -1$$

$$\Rightarrow z = \pm i$$

Example: 3.61 Obtain the invariant points of the transformation $w = 2 - \frac{2}{z}$. [Anna, May 1996]

Solution:

The invariant points are given by

$$z = 2 - \frac{2}{z}; \quad z = \frac{2z-2}{z}$$

$$z^2 = 2z - 2; \quad z^2 - 2z + 2 = 0$$

$$z = \frac{2 \pm \sqrt{4-8}}{2} = \frac{2 \pm \sqrt{-4}}{2} = \frac{2 \pm 2i}{2} = 1 \pm i$$

Example: 3.62 Find the fixed point of the transformation $w = \frac{6z-9}{z}$. [A.U N/D 2005]

Solution:

The fixed points are given by replacing $w = z$

$$\text{i.e., } w = \frac{6z-9}{z} \Rightarrow z = \frac{6z-9}{z}$$

$$\Rightarrow z^2 = 6z - 9$$

$$\Rightarrow z^2 - 6z + 9 = 0$$

$$\Rightarrow (z - 3)^2 = 0$$

$$\Rightarrow z = 3, 3$$

The fixed points are 3, 3.

Example: 3.63 Find the invariant points of the transformation $w = \frac{2z+6}{z+7}$. [A.U M/J 2009]

Solution:

The invariant (fixed) points are given by

$$w = \frac{2z+6}{z+7}$$

$$\Rightarrow z^2 + 7z = 2z + 6$$

$$\Rightarrow z^2 + 5z - 6 = 0$$

$$\Rightarrow (z + 6)(z - 1) = 0$$

$$\Rightarrow z = -6, z = 1$$

Example: 3.64 Find the invariant points of $f(z) = z^2$. [A.U M/J 2014 R-13]

Solution:

The invariant points are given by $z = w = f(z)$

$$\Rightarrow z = z^2$$

$$\Rightarrow z^2 - z = 0$$

$$\Rightarrow z(z - 1) = 0$$

$$\Rightarrow z = 0, z = 1$$

Example 3.65 Find the invariant points of a function $f(z) = \frac{z^3+7z}{7-6zi}$. [A.U D15/J16 R-13]

Solution:

$$\text{Given } w = f(z) = \frac{z^3+7z}{7-6zi}$$

The invariant points are given by

$$\Rightarrow z = \frac{z^3+7z}{7-6zi}$$

$$\Rightarrow 7 - 6zi = z^2 + 7$$

$$\Rightarrow -6zi = z^2 \Rightarrow z^2 + 6zi = 0 \Rightarrow z(z + 6i) = 0$$

$$\Rightarrow z = 0, z = -6i$$

PROBLEMS BASED ON BILINEAR TRANSFORMATION

Example: 3.66 Find the bilinear transformation that maps the points $z = 0, -1, i$ into the points $w = i, 0, \infty$ respectively. [A.U. A/M 2015 R-13, A.U N/D 2013, N/D 2014]

Solution:

$$\text{Given } z_1 = 0, z_2 = -1, z_3 = i,$$

$$w_1 = i, w_2 = 0, w_3 = \infty,$$

Let the required transformation be

$$\frac{(w-w_1)(w_2-w_3)}{(w-w_3)(w_2-w_1)} = \frac{(z-z_1)(z_2-z_3)}{(z-z_3)(z_2-z_1)}$$

[omit the factors involving w_3 , since $w_3 = \infty$]

$$\Rightarrow \frac{w-w_1}{w_2-w_1} = \frac{(z-z_1)(z_2-z_3)}{(z-z_3)(z_2-z_1)}$$

$$\Rightarrow \frac{w-i}{0-i} = \frac{(z-0)(-1-i)}{(z-i)(-1-0)}$$

$$\Rightarrow \frac{w-i}{-i} = \frac{z}{(z-i)} (1+i)$$

$$\Rightarrow w-i = \frac{z}{(z-i)} (-i+1)$$

$$\Rightarrow w = \frac{z}{(z-i)} (-i+1) + i = \frac{-iz+z+iz+1}{(z-i)} = \frac{z+1}{z-i}$$

Aliter: Given $z_1 = 0, z_2 = -1, z_3 = i,$

$$w_1 = i, w_2 = 0, w_3 = \infty,$$

Let the required transformation be

$$w = \frac{az+b}{cz+d} \dots (1), \quad ad - bc \neq 0$$

$$i = \frac{b}{d}$$

$$\begin{array}{l} w_1 = \frac{az_1+b}{cz_1+d} \\ i = \frac{b}{d} \\ b = di \end{array} \left| \begin{array}{l} w_2 = \frac{az_2+b}{cz_2+d} \\ 0 = \frac{-a+b}{-c+d} \\ \Rightarrow -a+b=0 \\ \Rightarrow a=b \end{array} \right. \begin{array}{l} w_3 = \frac{az_3+b}{cz_3+d} \\ \frac{1}{0} = \frac{ai+b}{ci+d} \\ \Rightarrow ci+d=0 \\ \Rightarrow d=-ci \end{array}$$

$$\therefore a = b = di = c$$

$$\therefore (1) \Rightarrow w = \frac{az+a}{az+\frac{a}{i}} = \frac{z+1}{z+\frac{1}{i}} = \frac{z+1}{z-i}$$

Example: 3.67 Find the bilinear transformation that maps the points $\infty, i, 0$ onto $0, i, \infty$ respectively.

[Anna, May 1997] [A.U N/D 2012] [A.U A/M 2017 R-08]

Solution:

$$\text{Given } z_1 = \infty, z_2 = i, z_3 = 0, w_1 = 0, w_2 = i, w_3 = \infty,$$

Let the required transformation be

$$\frac{(w-w_1)(w_2-w_3)}{(w-w_3)(w_2-w_1)} = \frac{(z-z_1)(z_2-z_3)}{(z-z_3)(z_2-z_1)}$$

[omit the factors involving z_1 , and w_3 , since $z_1 = \infty, w_3 = \infty$]

$$\Rightarrow \frac{w-w_1}{w_2-w_1} = \frac{(z_2-z_3)}{z-z_3}$$

$$\Rightarrow \frac{w-0}{i-0} = \frac{i-0}{z-0}$$

$$\Rightarrow w = \frac{-1}{z}$$

Example: 3.68 Find the bilinear transformation which maps the points $1, i, -1$ onto the points $0, 1, \infty$, show that the transformation maps the interior of the unit circle of the z – plane onto the upper half of the w – plane. [A.U. May 2001] [A.U M/J 2014] [A.U D15/J16 R-13]

Solution:

$$\text{Given } z_1 = 1, z_2 = i, z_3 = -1$$

$$w_1 = 0, w_2 = 1, w_3 = \infty,$$

Let the transformation be

$$\frac{(w-w_1)(w_2-w_3)}{(w-w_3)(w_2-w_1)} = \frac{(z-z_1)(z_2-z_3)}{(z-z_3)(z_2-z_1)}$$

[Omit the factors involving w_3 , since $w_3 = \infty$]

$$\Rightarrow \frac{w-w_1}{w_2-w_1} = \frac{(z-z_1)(z_2-z_3)}{(z-z_3)(z_2-z_1)}$$

$$\Rightarrow \frac{w-0}{1-0} = \frac{(z-1)(i+1)}{(z+1)(i-1)}$$

$$\because \left[\frac{i+1}{i-1} \right] = \left[\frac{i^2+i+i+1}{i^2-i^2} \right] = \left[\frac{2i}{-2} \right] = -i$$

$$\Rightarrow w = \frac{(z-1)(i+1)}{(z+1)(i-1)}$$

$$= \frac{z-1}{z+1} [-i]$$

$$\Rightarrow w = \frac{(-i)z+i}{(1)z+1} \left[\because w = \frac{az+b}{cz+d}, ad - bc \neq 0 \text{ Form} \right]$$

To find z :

$$\Rightarrow wz + w = -iz + i$$

$$\Rightarrow wz + iz = -w + i$$

$$\Rightarrow z[w + i] = -w + i$$

$$\Rightarrow z = \frac{(w-i)}{w+i}$$

To prove: $|z| < 1$ maps $v > 0$

$$\Rightarrow |z| < 1$$

$$\Rightarrow \left| \frac{-(w-i)}{w+i} \right| < 1$$

$$\Rightarrow \left| \frac{w-i}{w+i} \right| < 1$$

$$\Rightarrow |w - i| < |w + i|$$

$$\Rightarrow |u + iv - i| < |u + iv + i|$$

$$\Rightarrow |u + i(v - 1)| < |u + i(v + 1)|$$

$$\Rightarrow u^2 + (v - 1)^2 < u^2 + (v + 1)^2$$

$$\Rightarrow (v - 1)^2 < (v + 1)^2$$

$$\Rightarrow v^2 - 2v + 1 < v^2 + 2v + 1$$

$$\Rightarrow -4v < 0$$

$$\Rightarrow v > 0$$

Example: 3.69 Determine the bilinear transformation that maps the points $-1, 0, 1$, in the z plane onto the points $0, i, 3i$ in the w plane. [Anna, May 1999]

Solution:

$$\begin{aligned} \text{Given } z_1 &= -1, \quad z_2 = 0, \quad z_3 = 1, \\ w_1 &= 0, \quad w_2 = i, \quad w_3 = 3i, \end{aligned}$$

Let the required transformation be

$$\begin{aligned} \frac{(w-w_1)(w_2-w_3)}{(w-w_3)(w_2-w_1)} &= \frac{(z-z_1)(z_2-z_3)}{(z-z_3)(z_2-z_1)} \\ \Rightarrow \frac{(w-0)(i-3i)}{(w-3i)(i-0)} &= \frac{[z-(-1)][0-1]}{(z-1)[0-(-1)]} \\ \Rightarrow \frac{w(-2i)}{(w-3i)(i)} &= \frac{(z+1)(-1)}{(z-1)(1)} \\ \Rightarrow \frac{-2w}{w-3i} &= \frac{z+1}{z-1} \\ \Rightarrow \frac{2w}{w-3i} &= \frac{z+1}{z-1} \\ \Rightarrow 2wz - 2w &= wz + w - 3zi - 3i \\ \Rightarrow 2wz - 2w - wz - w &= -3i(z+1) \\ \Rightarrow w[2z - 2 - z - 1] &= -3i(z+1) \\ \Rightarrow w[z - 3] &= -3i(z+1) \\ \Rightarrow w &= -3i \frac{(z+1)}{(z-3)} \end{aligned}$$

Note: Either image or object or both are infinity should not apply the following Aliter method.

Aliter:

$$\begin{aligned} \text{Given } z_1 &= -1, \quad z_2 = 0, \quad z_3 = 1, \\ w_1 &= 0, \quad w_2 = i, \quad w_3 = 3i, \end{aligned}$$

Let the required transformation be

$$\begin{aligned} \frac{(w-w_1)(w_2-w_3)}{(w-w_3)(w_2-w_1)} &= \frac{(z-z_1)(z_2-z_3)}{(z-z_3)(z_2-z_1)} \\ \text{Let } A &= \frac{w_2-w_3}{w_2-w_1} = \frac{i-3i}{i-0} = \frac{-2i}{i} = -2 \\ B &= \frac{z_2-z_3}{z_2-z_1} = \frac{0-1}{0+1} = -1 \\ \Rightarrow a &= Aw_1 - Bw_3 = 0 + 3i = 3i \\ \Rightarrow b &= Bw_3z_1 - Aw_1z_3 = (-1)(3i)(-1) - 0 = 3i \\ \Rightarrow c &= A - B = (-2) - (-1) = -1 \\ \Rightarrow d &= Bz_1 - Az_3 = (-1)(-1) - (-2)(1) = 3 \end{aligned}$$

We know that, $w = \frac{az+b}{cz+d}$, $ad - bc \neq 0$

$$\therefore w = \frac{(3i)+z(3i)}{(-1)z+3}$$

Example: 3.70 Find the bilinear transformation which maps the points $-2, 0, 2$ into the points $w = 0, 1, -i$ respectively. [Anna, May 2002]

Solution:

$$\text{Given } z_1 = -1, \quad z_2 = 0, \quad z_3 = 2,$$

$$w_1 = 0, \quad w_2 = i, \quad w_3 = -i,$$

Let the required transformation be

$$\frac{(w-w_1)(w_2-w_3)}{(w-w_3)(w_2-w_1)} = \frac{(z-z_1)(z_2-z_3)}{(z-z_3)(z_2-z_1)}$$

$$\text{Let } A = \frac{w_2-w_3}{w_2-w_1} = \frac{i+i}{i-0} = \frac{2i}{i} = 2$$

$$B = \frac{z_2-z_3}{z_2-z_1} = \frac{0-2}{0+2} = -1$$

$$\Rightarrow a = Aw_1 - Bw_3 = (2)(0) - (-1)(-1) = -1$$

$$\Rightarrow b = Bw_3z_1 - Aw_1z_3 = (-1)(-i)(-2) - (2)(0)(2) = -2i$$

$$\Rightarrow c = A - B = 2 - (-1) = 3$$

$$\Rightarrow d = Bz_1 - Az_3 = (-1)(-1) - (2)(2) = -2$$

We know that, $w = \frac{az+b}{cz+d}$, $ad - bc \neq 0$

$$\therefore w = \frac{(-i)z + (-2i)}{3z + (-2)}$$

Example: 3.71 Find the bilinear transformation which maps $z = 1, i, -1$ respectively onto $w = i, 0, -i$. Hence find the fixed points. [A.U, May 2001] [A.U April 2016 R-15 U.D]

Solution:

$$\text{Given } z_1 = 1, \quad z_2 = i, \quad z_3 = -1,$$

$$w_1 = i, \quad w_2 = 0, \quad w_3 = -i,$$

Let the required transformation be

$$\frac{(w-w_1)(w_2-w_3)}{(w-w_3)(w_2-w_1)} = \frac{(z-z_1)(z_2-z_3)}{(z-z_3)(z_2-z_1)}$$

$$\text{Let } A = \frac{w_2-w_3}{w_2-w_1} = \frac{0+i}{0-i} = -1$$

$$B = \frac{z_2-z_3}{z_2-z_1} = \frac{i+1}{i-1} = -i$$

$$\Rightarrow a = Aw_1 - Bw_3 = (-1)(i) - (-i)(-i) = -i + 1$$

$$\Rightarrow b = Bw_3z_1 - Aw_1z_3 = (-i)(-i)(1) - (-1)(i)(-1) = -1 - i$$

$$\Rightarrow c = A - B = (-1) - (-i) = -1 + i$$

$$\Rightarrow d = Bz_1 - Az_3 = (-i)(1) - (-1)(-1) = -i - 1$$

We know that, $w = \frac{az+b}{cz+d}$, $ad - bc \neq 0$

$$\therefore w = \frac{(-i+1)z + (-1-i)}{(-1+i)z + (-i-1)} = \frac{iz+1}{(-i)z+1}$$

Example: 3.72 Find the bilinear transformation which maps $z = 0$ onto $w = -i$ and has -1 and 1 as the invariant points. Also show that under this transformation the upper half of the z plane maps onto the interior of the unit circle in the w plane. [A.U A/M 2017 R-13]

Solution:

$$\text{Given } z_1 = 0, \quad z_2 = -1, \quad z_3 = 1,$$

$$w_1 = -i, \quad w_2 = -1, \quad w_3 = 1,$$

Let the required transformation be

$$\frac{(w-w_1)(w_2-w_3)}{(w-w_3)(w_2-w_1)} = \frac{(z-z_1)(z_2-z_3)}{(z-z_3)(z_2-z_1)}$$

$$\text{Let } A = \frac{w_2-w_3}{w_2-w_1} = \frac{-1-1}{-1-i} = \frac{-2}{-1-i} = 1+i$$

$$B = \frac{z_2-z_3}{z_2-z_1} = \frac{-1-1}{-1-0} = 2$$

$$\Rightarrow a = Aw_1 - Bw_3 = (1+i)(-i) - 2(1) = -i + 1 - 2 = -i - 1$$

$$\Rightarrow b = Bw_3z_1 - Aw_1z_3 = (2)(1)(0) - (1+i)(-i)(1) = i - 1$$

$$\Rightarrow c = A - B = (1+i) - 2 = i - 1$$

$$\Rightarrow d = Bz_1 - Az_3 = (2)(0) - (1+i)(1) = -(1+i)$$

We know that, $w = \frac{az+b}{cz+d}$, $ad - bc \neq 0$

$$\therefore w = \frac{(-i+1)z+(i-1)}{(i-1)z+(-1-i)} = \frac{z+(-i)}{(-i)z+1}$$

We know that, $z = \frac{-dw+b}{cw-a} = \frac{-w-i}{-iw-1} = \frac{w+i}{1+wi}$

$$\begin{aligned} z &= \frac{u+iv+i}{1+(u+iv)i} \\ &= \frac{u+iv+i}{1+iu-v} = \frac{u+iv+i}{(1-v)+iu} \\ &= \left[\frac{u+iv+i}{(1-v)+iu} \right] \left[\frac{1-v-iu}{(1-v)-iu} \right] \\ &= \frac{u-uv-iu^2+iv-iv^2+uv+i-iv+u}{(1-v)^2+u^2} \end{aligned}$$

$$x + iy = \frac{2u+i[-u^2-v^2+1]}{(1-v)^2+u^2}$$

$$\Rightarrow y = \frac{1-u^2-v^2}{(1-v)^2+u^2}$$

Upper half of the z -plane

$$\Rightarrow y \geq 0$$

$$\Rightarrow \frac{1-u^2-v^2}{(1-v)^2+u^2} \geq 0$$

$$\Rightarrow 1 - u^2 - v^2 \geq 0$$

$$\Rightarrow 1 \geq u^2 + v^2$$

$$\Rightarrow u^2 + v^2 \leq 1$$

Therefore the upper half of the z -plane maps onto the interior of the unit circles in the w -plane.

Example: 3.73 Find the Bilinear transformation that maps the points $1 + i, -i, 2 - i$ of the z -plane into the points $0, 1, i$ of the w -plane. [A.U M/J 2007, N/D 2007]

Solution:

$$\text{Given } \begin{array}{l} z_1 = 1 + i \\ z_2 = -i \\ z_3 = 2 - i \end{array} \quad \left| \quad \begin{array}{l} w_1 = 0 \\ w_2 = 1 \\ w_3 = i \end{array} \right.$$

Let the required transformation be

$$\frac{(w-w_1)(w_2-w_3)}{(w-w_3)(w_2-w_1)} = \frac{(z-z_1)(z_2-z_3)}{(z-z_3)(z_2-z_1)}$$

$$\text{Let } A = \frac{w_2-w_3}{w_2-w_1} = \frac{1-i}{1-0} = 1-i = \frac{1-i}{1+2i} (1+2i) = \frac{3+i}{1+2i}$$

$$B = \frac{z_2-z_3}{z_2-z_1} = \frac{-i-2+i}{-i-1-i} = \frac{-2}{-1-2i} = \frac{2}{1+2i}$$

$$\Rightarrow a = Aw_1 - Bw_3 = \left(\frac{3+i}{1+2i}\right)(0) - \left(\frac{2}{1+2i}\right)(i) = \frac{-2i}{1+2i}$$

$$\Rightarrow b = Bw_3z_1 - Aw_1z_3 = \left(\frac{2}{1+2i}\right)(i)(1+i) - 0 = \frac{-2+2i}{1+2i}$$

$$\Rightarrow c = A - B = \frac{3+i}{1+2i} - \frac{2}{1+2i} = \frac{1+i}{1+2i}$$

$$\Rightarrow d = Bz_1 - Az_3 = \left(\frac{2}{1+2i}\right)(1+i) - \left(\frac{3+i}{1+2i}\right)(2-i) = \frac{-5+3i}{1+2i}$$

We know that, $w = \frac{az+b}{cz+d}$, $ad - bc \neq 0$

$$\Rightarrow w = \frac{\left(\frac{-2i}{1+2i}\right)z + \left(\frac{2i-2}{1+2i}\right)}{\left(\frac{1+i}{1+2i}\right)z + \left(\frac{3i-5}{1+2i}\right)}$$

$$\Rightarrow w = \frac{(-2i)z + (2i-2)}{(1+i)z + (3i-5)}$$

Verification:

(i) If $z = 1 + i$, then

$$\begin{aligned} w &= \frac{(-2i)(1+i) + (2i-2)}{(1+i)(1+i) + (3i-5)} \\ &= \frac{-2i+2+2i-2}{(1+i)(1+i) + (3i-5)} = 0 \end{aligned}$$

(ii) If $z = -i$, then

$$\begin{aligned} w &= \frac{(-2i)(-i) + (2i-2)}{(1+i)(-i) + (3i-5)} \\ &= \frac{-2+2i-2}{-i+1+3i-5} = \frac{2i-4}{2i-4} = 1 \end{aligned}$$

(iii) If $z = 2 - i$, then

$$\begin{aligned} w &= \frac{(-2i)(2-i) + (2i-2)}{(1+i)(2-i) + (3i-5)} = \frac{-4i-2+2i-2}{2-i+2i+1+3i-5} \\ &= \frac{-2i-4}{4i-2} = \frac{-i-2}{2i-1} \times \frac{2i+1}{2i+1} \\ &= \frac{2-i-4i-2}{-4-1} = \frac{-5i}{-5} = i \end{aligned}$$

Exercise: 3.6

1. Find the fixed points of the following mappings

(i) $w = \frac{2z-5}{z+4}$ Ans. $z = -1 \pm 2i$

(ii) $w = \frac{z-2}{z+3}$ Ans. $z = -1 \pm i$

(iii) $w = \frac{1}{z-2i}$ Ans. $z = i$

(iv) $w = \frac{5z+4}{z+5}$ Ans. $z = \pm 2$

2. Define bilinear transformation.

3. Find the most general bilinear transformation that maps the upper half of the z -plane onto the interior of the unit circle in the w -plane.

4. Find the bilinear transformation for the following

(1) $-i, 0, i ; -1, i, 1$ **Ans:** $w = -i \left(\frac{z-1}{z+1} \right)$

(2) $1, -1, \infty ; 1+i, 1-i, 1$ **Ans:** $w = \frac{z+i}{z}$

(3) $0, 1, \infty ; i, 1-i$ **Ans:** $w = \frac{z+i}{1+zi}$

(4) $1, i, -1 ; 2, i, -2$ **Ans:** $w = - \left(\frac{6z-2i}{iz-3} \right)$

(5) $0, 1, \infty ; -5, -1, 3$ **Ans:** $w = \frac{3z-5}{z+1}$

(6) $\infty, i, 0 ; 0, -i, \infty$ **Ans:** $w = \frac{1}{z}$

(7) $-i, 0, i ; \infty, -1, 0$ **Ans:** $w = \frac{z-1}{z+1}$

(8) $0, 1, \infty ; i, -1, -i$ **Ans:** $w = -i \left(\frac{z+i}{z-i} \right)$

(9) $0, 1, -1 ; -1, 0, \infty$ **Ans:** $w = \frac{z-1}{z+1}$