Question 1

(a) $(2 - 2i)^4 = (-8i)^2 = -64.$

(b) $8i = 8\left(\cos \dfrac{\pi}{2} + i \sin \dfrac{\pi}{2} \right)$

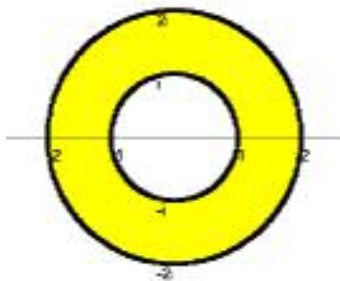The principal cube root is (Unit A1, Section 3, Para 4)

$$8^{1/3}\left(\cos\left(\frac{1}{3}\left(\frac{\pi}{2}\right)\right) + i \sin\left(\frac{1}{3}\left(\frac{\pi}{2}\right)\right) \right) = 2\left(\frac{\sqrt{3}}{2} + i\frac{1}{2} \right) = \sqrt{3} + i.$$

(c) $\text{Log}\,(1 - i) = \log_e\left(|1-i|\right) + i\,\text{Arg}(1-i) = \log_e \sqrt{2} - \dfrac{\pi}{4}i$ (Unit A2, Section 5, Para. 1)
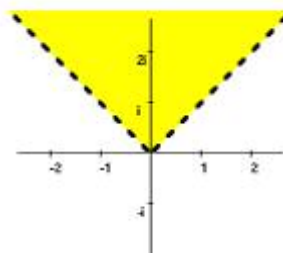
(d) $(-1)^{-i} = \exp(-i\,\text{Log}\,(-1))$ (Unit A2, Section 5, Para. 3)
   $= \exp(-i\,\{\log_e |-1| + i\,\text{Arg}\,(-1)\})$ (Unit A2, Section 5, Para. 1)
   $= \exp(-i\{0 + i\pi\}) = \exp(\pi)$

Question 2

(a)
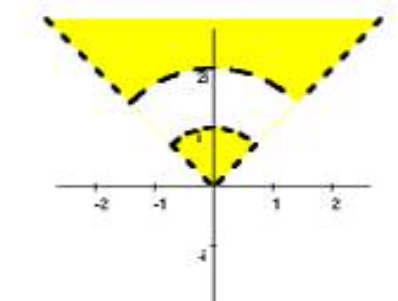

A

B

C = B - A

(b)(i)   A is not a region as it is not open.
          B is a region.
          C is not a region as it is not connected.

(b)(ii)   A is compact.
          B and C are not compact as they are neither closed or bounded.

Question 3

(a)

(a)(i) The standard parametrization for the line segment Γ is (Unit A2, Section 2, Para. 3)

$$\gamma(t) = (1-t)i + 2t \qquad (t \in [0, 1])$$

(a)(ii) $z = (1 - t)i + 2t$, Re $z = 2t$, $dz = (2 - i)$ dt.

Since γ is a smooth path then (Unit B1, Section 2, Para. 1)

$$\int_{\Gamma} \text{Re } z \, dz = \int_{0}^{1} 2t(2-i)dt = (2-i)\left[t^2\right]_{0}^{1} = 2 - i.$$

(b)

The length of Γ is $L = \sqrt{2^2 + 1^2} = \sqrt{5}$.

Using the Triangle Inequality (Unit A1, Section 5, Para. 3b) then, for $z \in \Gamma$, we have

$$|\cos z| = \tfrac{1}{2}\left|e^{iz} + e^{-iz}\right| \le \tfrac{1}{2}\left\{\left|e^{iz}\right| + \left|e^{-iz}\right|\right\} = \tfrac{1}{2}\left\{e^{\text{Re}(iz)} + e^{\text{Re}(-iz)}\right\}$$
$$= \tfrac{1}{2}\left\{e^{-y} + e^{y}\right\} \le \tfrac{1}{2}\left\{e^0 + e^1\right\} = \tfrac{1}{2}(1 + e) < e$$

Using the Backwards form of the Triangle Inequality (Unit A1, Section 5, Para. 3c) then, for $z \in \Gamma$, we have

$$\left|9 + z^2\right| \ge \left|\,|9| - \left|z^2\right|\,\right| \ge |9 - 4| = 5$$

Therefore $M = \left|\dfrac{\cos z}{9 + z^2}\right| \le \dfrac{e}{5}$ for $z \in \Gamma$.

$f(z) = \dfrac{\cos z}{9 + z^2}$ is continuous on $\mathbb{C} - \{-3i, 3i\}$ and hence on the line Γ.

Therefore by the Estimation Theorem (Unit B1, Section 4, Para. 3)

$$\left|\int_{\Gamma} f(z)dz\right| \le ML = \frac{e}{5} * \sqrt{5} = \frac{e}{\sqrt{5}}.$$

Question 4

(a)

Let $\mathcal{R}$ be the simply-connected region $\{z: |z| < 2\}$. C is a closed contour in $\mathcal{R}$, and $f(z) = \dfrac{\exp z}{(3-z)^3}$ is analytic on $\mathcal{R}$.

By Cauchy's Theorem (Unit B2, Section 1, Para. 4)

$$\int_C \frac{\exp z}{(3-z)^3}\, dz = 0 \ .$$

(b)

Let $\mathcal{R}$ be the simply connected region $\mathbb{C}$. $\mathcal{R}$ is a simply-connected region and C is a simple-closed contour in $\mathbf{R}$. As $\exp(3-z)$ is analytic on $\mathcal{R}$ then by Cauchy's Integral Formula (Unit B2, Section 2, Para. 1)

$$\int_C \frac{\exp(3-z)}{z}\, dz = 2\pi i * \exp(3-0) = 2\pi e^3 i \ .$$

(c)

Let $\mathcal{R}$ be the simply connected region $\mathbb{C}$. $\mathcal{R}$ is a simply-connected region and C is a simple-closed contour in $\mathbf{R}$. As $f(z) = \exp(3-z)$ is analytic on $\mathcal{R}$ then by Cauchy's n'th Derivative Formula (Unit B2, Section 3, Para. 1) with $n = 2$ and $\alpha = 0$ we have

$$\int_C \frac{\exp(3-z)}{z^3}\, dz = \frac{2\pi i}{2!} * f^{(2)}(0) \ .$$

$f^{(1)}(z) = -\exp(3-z)$ and $f^{(2)}(z) = \exp(3-z)$ so $\displaystyle\int_C \frac{\exp(3-z)}{z^3}\, dz = \pi e^3 i$

Question 5

(a)

$z^3 = -1 = e^{i\pi}$. Therefore $z^3 + 1$ has zeros at $z = e^{\pi i/3}$, $e^{\pi i} = -1$, and $e^{5\pi i/3} = e^{-\pi i/3}$. Therefore f has simple poles at these points.

Let $g(z) = 1$ and $h(z) = z^3 + 1$. Then $h'(z) = 3z^2$.

If α is one of the poles then g and h are analytic at α, $h(\alpha) = 0$, and $h'(\alpha) = 3\alpha^2 \neq 0$. Therefore by the g/h rule (Unit C1, Section 1, Para. 2)

$$\text{Res}\left(f, e^{\pi i/3}\right) = \frac{1}{3e^{2\pi i/3}} = \frac{1}{3}e^{-2\pi i/3}$$

$$\text{Res}(f,-1) = \frac{1}{3}$$

$$\text{Res}\left(f, e^{-\pi i/3}\right) = \frac{1}{3e^{-2\pi i/3}} = \frac{1}{3}e^{2\pi i/3}$$

(b)

I shall use the result given in Unit C1, Section 3, Para. 8.

Let $p(t) = 1$, $q(t) = t^3 + 1$.

p and q are polynomial functions such that the degree of q exceeds that of p by at least 2, and the pole of p/q on the real axis is simple. Therefore

$$\int_{-\infty}^{\infty} \frac{1}{t^3 + 1}\, dt = 2\pi i S + \pi i T$$

where S is the sum of the residues of f at the poles in the upper half-plane, and
      T is the sum of the residues of f at the poles on the real axis.

As $S = \text{Res}(f, e^{i\pi/3})$ and $T = \text{Res}(f, -1)$.

$$\int_{-\infty}^{\infty} \frac{1}{t^3 + 1}\, dt = 2\pi i\left(\frac{e^{-2\pi i/3}}{3}\right) + \pi i\left(\frac{1}{3}\right)$$

$$= \frac{2\pi i}{3}\left(-\frac{1}{2} - \frac{\sqrt{3}}{2}i\right) + \frac{\pi i}{3} = \frac{\sqrt{3}\pi}{3}$$

[[As it is a real integral we expect the imaginary terms to cancel]]

Question 6

(a)(i)   Let $g_1(z) = z^5$.

For $z \in C_1$ then, using the Triangle Inequality (Unit A1, Section 5, Para. 3),
$$| f(z) - g_1(z) | = |-3z^3 + i| \leq |-3z^3| + |i| = 24 + 1 < 32 = | g_1(z) |.$$

As f is a polynomial then it is analytic on the simply-connected region $R = \mathbb{C}$. Since C_1 is a simple-closed contour in R then by Rouché 's theorem (Unit C2, Section 2, Para. 4) f has the same number of zeros as g_1 inside the contour C_1. Therefore f has 5 zeros inside C_1.

(a)(ii)   Let $g_2(z) = -3z^3$.
On the contour C_2 we have, using the Triangle Inequality,
$$| f(z) - g_2(z) | = |z^5 + i| \leq |z^5| + |i| = 1 + 1 < 3 = | g_2(z) |.$$
As C_2 is a simple-closed contour in R then by Rouché's theorem f has the same number of zeros as g_2 inside the contour C_2. Therefore f has 3 zeros inside C_2.

(b)

From part(a) f(z) has 2 solutions in the set $\{z: 1 \leq z < 2 \}$. Therefore we have to find if there are any solutions on C_2.

From part (a), on C_2 we have $|z^5 + i | \leq 2$.

Therefore, using the Backwards form of the Triangle Inequality (Unit A1, Section 5, Para. 3c)

$$|f(z)| \geq | |-3z^3| - |z^5 + i|| \geq | 3 - 2| = 1, \text{ on } C_2.$$

As f(z) is non-zero on C_2 then there are exactly 2 solutions in the set $\{z: 1 < z < 2 \}$.

Question 7

(a)

The conjugate velocity function $\overline{q}(z) = 1/z^2$.
As q is a steady continuous 2-dimensional velocity function on the region $\mathbb{C} - \{0\}$ and $\overline{q}$ is analytic on $\mathbb{C} - \{0\}$ then q is a model fluid flow (Unit D2, Section 1, Para. 14).

(b)   On $\mathbb{C} - \{0\}$, $\Omega(z) = -\dfrac{1}{z}$ is a primitive of $\overline{q}$. Therefore Ω is a complex potential function for the flow (Unit D2, Section 2, Para. 1).

The stream function $\Psi(x, y) = \text{Im}\,\Omega(z)$ (Unit D2, Section 2, Para. 4)
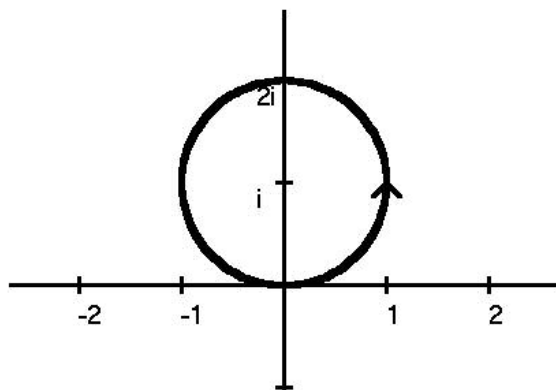
$$= \text{Im}\left(-\frac{1}{x + iy}\right) \qquad \text{, where } z = x + iy, (x,y) \neq (0, 0)$$

$$= \text{Im}\left(-\frac{x - iy}{x^2 + y^2}\right) = \frac{y}{x^2 + y^2}$$

A streamline through the point 2i satisfies the equation

$$\frac{y}{x^2 + y^2} = \Psi(0,2) = \tfrac{1}{2} \qquad \text{(Unit D2, Section 2, Para. 4)}$$

Therefore the streamline through i has the equation $x^2 + y^2 - 2y = 0$ or

$$x^2 + (y - 1)^2 = 1$$

Since q(2i) = -1/4 (-x direction) then the direction of flow is as shown.

(c)

The flux of q across the unit circle $C = \{z : |z| = 1\}$ is (Unit D2, Section 1, Para. 10)

$$\text{Im}\left(\int_C \overline{q}(z)dz\right) = \text{Im}\left(\int_C \frac{1}{z^2}\,dz\right) = 0 \qquad \text{by Cauchy's Residue Theorem or the } n^{\text{th}}$$

Derivative formula (Unit B4, Section 3, Para. 1).

Question 8

(a)

If α is a fixed point then $f(\alpha) = \alpha^2 - 2\alpha + 2 = \alpha$ (Unit D3, Sect. 1, Para 3).
As $\alpha^2 - 3\alpha + 2 = (\alpha - 1)(\alpha - 2) = 0$ then there are fixed points at 1 and 2.

$f'(z) = 2z - 2$.

As $f'(1) = 0$ then 1 is a super-attracting fixed point (Unit D3, Sect. 1, Para. 5).
As $f'(2) = 2$ then 2 is a repelling fixed point.

(b)(i) [[From the diagram in Handbook looks as if point not in Mandelbrot set.]]

$P_c(0) = -\frac{1}{2}(3+i)$.
$P_c^2(0) = \frac{1}{4}(3+i)^2 - \frac{1}{2}(3+i) = (2+\frac{3}{2}i) - \frac{1}{2}(3+i) = \frac{1}{2}+i$.
$P_c^3(0) = (\frac{1}{2}+i)^2 - \frac{1}{2}(3+i) = (-\frac{3}{4}+i) - \frac{1}{2}(3+i) = -\frac{9}{4}+\frac{1}{2}i$.
As $\left| P_c^3(0) \right| > 2$ then c does not lie in the Mandelbrot set (Unit D3, Section 4, Para. 5).

(b)(ii)

Since $|c+1| = \left|\frac{1}{6}i\right| < \frac{1}{4}$ then P_c has an attracting 2-cycle (Unit D3, Section 4, Para. 9).
Therefore c belongs to the Mandelbrot set (Unit D3, Section 4, Para. 8).

Question 9

(a)

(a)(i)

$f(z) = z\operatorname{Re} z + |z|^2 = (x+iy)x + (x^2+y^2) = u(x,y) + iv(x,y),$
where $u(x,y) = 2x^2 + y^2$, and $v(x,y) = xy$.

(a)(ii)

$\dfrac{\partial u}{\partial x}(x,y) = 4x$, $\dfrac{\partial u}{\partial y}(x,y) = 2y$, $\dfrac{\partial v}{\partial x}(x,y) = y$, $\dfrac{\partial v}{\partial y}(x,y) = x$

If f is differentiable then the Cauchy-Riemann equations hold (Unit A4, Section 2, Para. 1). If they hold at (a, b)

$$\frac{\partial u}{\partial x}(a,b) = 4a = a = \frac{\partial v}{\partial y}(a,b), \text{ and}$$

$$\frac{\partial v}{\partial x}(a,b) = b = -2b = -\frac{\partial u}{\partial y}(a,b)$$

Therefore the Cauchy-Riemann equations only hold at (0, 0).

As f is defined on the region $\mathbb{C}$, and the partial derivatives $\dfrac{\partial u}{\partial x}, \dfrac{\partial u}{\partial y}, \dfrac{\partial v}{\partial x}, \dfrac{\partial v}{\partial y}$

   1. exist on $\mathbb{C}$
   2. are continuous at (0, 0).
   3. satisfy the Cauchy-Riemann equations at (0, 0)

then, by the Cauchy-Riemann Converse Theorem (Unit A4, Section 2, Para. 3), f is differentiable at 0.

As the Cauchy-Riemann only hold at (0, 0) then f is not differentiable on any region surrounding 0. Therefore f is not analytic at 0. (Unit A4, Section 1, Para. 3)

(a)(iii)

$f'(0,0) = \dfrac{\partial u}{\partial x}(0,0) + i\dfrac{\partial v}{\partial x}(0,0) = 0$ (Unit A4, Section 2, Para. 3).
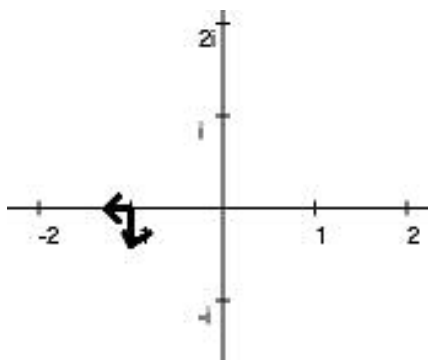
(b)

(i)   Since g is a polynomial then g is entire (Unit A4, Section 1, Para. 7) and
         $g'(z) = 2z$ on $\mathbb{C}$. As $g(z) \neq 0$ when $z \neq 0$ then g is conformal on $\mathbb{C} - \{0\}$ (Unit
         A4, Section 4, Para. 6).

(ii)   As g is analytic on $\mathbb{C}$ and $g'(2i) \neq 0$ then a small disc centred at 2i is mapped
approximately (Unit A4, Section 1, Para. 11) to a small disc centred at g(2i) = -4 + 3 =
-1. The disc is rotated by Arg $(g'(2i))$ = Arg 4i = $\pi/2$, and scaled by a factor $| g'(2i)|$ =
4.
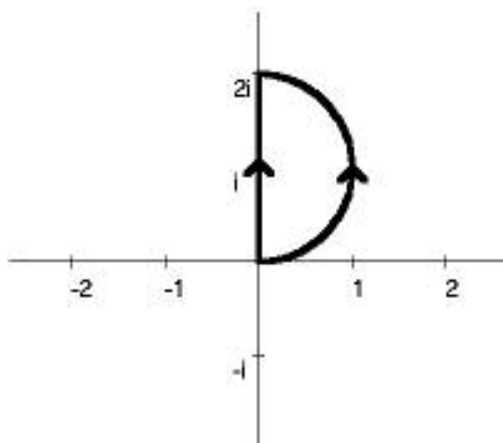
(iv)

(v) $\left(g \circ \gamma_i\right)'(t) = \gamma_i'(t)g'(\gamma_i(t))$ for i = 1, 2.

         As $g'(z) = 2z$ then when $\gamma_i(t) = 0$, $\left(g \circ \gamma_i\right)'(0) = 0$ (i = 1, 2).

         As the paths at z = 0 are not at right-angles then g is not conformal at 0.

Question 10

(a)

(a)(i)   f has simple poles at $z = 0$ and $z = 3$.

(a)(ii) $f(z) = \dfrac{9}{z(z-3)} = -\dfrac{3}{z\left(1 - \frac{z}{3}\right)}$

$$= -\frac{3}{z}\left\{ \sum_{n=0}^{\infty} \left(\frac{z}{3}\right)^n \right\}$$

since $|z / 3| < 1$ on $\{z : 0 < |z| < 3\}$ (Unit B3, Section 3, Para. 5)

Hence the required Laurent series about 0 is

$$-\sum_{n=0}^{\infty} \left(\frac{z}{3}\right)^{n-1} = -\frac{3}{z} - 1 - \frac{z}{3} - \frac{z^2}{9} - \ldots - \left(\frac{z}{3}\right)^{n-1} - \ldots \ .$$

(a)(iii) $f(z) = \dfrac{9}{z(z-3)} = \dfrac{9}{(z-3)}\dfrac{1}{(z-3)+3} = \dfrac{9}{(z-3)^2}\dfrac{1}{1 + \frac{3}{z-3}}$

$$= \frac{9}{(z-3)^2}\left\{ \sum_{n=0}^{\infty} \left(\frac{-3}{z-3}\right)^n \right\}$$

since $|3 / (z-3)| < 1$ on $\{z : |z - 3| > 3\}$ (Unit B3, Section 3, Para. 5)

Therefore the required Laurent series about 3 is

$$\sum_{n=0}^{\infty} \left(\frac{-3}{z-3}\right)^{n+2} = \frac{9}{(z-3)^2} - \frac{27}{(z-3)^3} + \frac{81}{(z-3)^4} - \ldots + \left(\frac{-3}{z-3}\right)^{n+2} - \ldots \ .$$

(b)

(b)(i)   By the Composition Rule (Unit B3, Section 4, Para. 3) the Taylor series for g about 0 on $\mathbb{C}$ is

$$\sum_{n=0}^{\infty} \frac{(-1)^n}{(2n)!} \left\{ 2 \sum_{m=0}^{\infty} (-1)^m \frac{z^{2m+1}}{(2m+1)!} \right\}^{2n}$$

$$= 1 - \frac{2^2}{2!} \left\{ z - \frac{z^3}{3!} + ... \right\}^2 + \frac{2^4}{4!} \left\{ z - \frac{z^3}{3!} + ... \right\}^4 - ...$$

$$= 1 - 2 \left\{ z^2 - \frac{z^4}{3} + ... \right\} + \left\{ \frac{2}{3} z^4 - ... \right\} = 1 - 2z^2 + \frac{4}{3} z^4 - ... \quad \text{up to the term in } z^4.$$

Since g is analytic on $\mathbb{C}$ then by Taylor's Theorem (Unit B3, Section 3, Para. 1) then the representation of g is unique on all open discs centred at 0 in the sense that if

$$g(z) = \sum_{n=0}^{\infty} a_n z^n$$

then the coefficients a_n are those found above.

Let f(z) = g(1/z). f is analytic on the punctured disc $\mathbb{C}$ - {0} which contains the circle C centred at 0.

The Laurent series about 0 for f on this disc is

$$1 - 2 \frac{1}{z^2} + \frac{4}{3} \frac{1}{z^4} - ... = \sum_{n=-\infty}^{\infty} a_n z^n$$

using Laurent's Theorem (Unit B4, Section 2, Para. 5) then

$$\int_C z g(1/z) dz = \int_c \frac{f(w)}{w^{-1}} dw = 2\pi i a_{-2} = -4\pi i$$

and $$\int_C z^2 g(1/z) dz = \int_c \frac{f(w)}{w^{-2}} dw = 2\pi i a_{-3} = 0 .$$

Question 11

(a)(i)

Putting $z = x + iy$ where $x, y \in \mathbf{R}$ then
$$\exp(iz) = \exp(ix - y) = e^{-y}(\cos x + i \sin x)$$

Since $| \exp z | = e^{\text{Re } z}$ (Unit A2, Section 4, Para. 2b) then
$$| \exp(iz) | = \exp (e^{-y}\cos x)$$

(a)(ii)

Let $f(z) = \exp(e^{iz})$ and $R = \{z : -\pi \le \text{Re } z \le \pi, \ -1 \le \text{Im } z \le 1\}$.

As f is analytic on the bounded region R and continuous on $\overline{R}$ then by the Maximum Principle (Unit C2, Section 4, Para. 4) there exists an $\alpha \in \partial R$ such that $| f(z) | \le | f(\alpha) |$ for $z \in \overline{R}$.

From part (i) we have $| \exp(iz) | = \exp (e^{-y}\cos x)$.

As $e^{-y}\cos x$ is real and exp is a monotonic function for real values we need to find the maximum of $e^{-y}\cos x$ on ∂R. e^{-y} is a maximum when $y = -1$ and $\cos x$ is a maximum when $x = 0$. These values can be attained simultaneously on ∂R.

Therefore max $\{ \exp(e^{iz}) : -\pi \le \text{Re } z \le \pi, -1 \le \text{Im } z \le 1\} = e^{e}$.

The maximum only occurs when $z = -i$ as at all other points in $\overline{R}$ either
$$e^{y} < e^{1} \ \text{ or } \ \cos x < 1.$$

(b)

Let $D_f = \{z: |z| < 4\}$ and $D_g = \{z: |z| > 4\}$.
Since $D_f \cup D_g = \emptyset$ then f and g are not direct analytic continuations of each other.

Let $h(z) = \dfrac{4}{4-z}$ on D_h, where $D_h = \mathbf{C} - \{4\}$.

When $z \in D_f$ then $|z|/4 < 1$ and the geometric series $\displaystyle\sum_{n=0}^{\infty} \left(\dfrac{z}{4}\right)^n$ is convergent and has the sum

$$\dfrac{1}{1 - \frac{z}{4}} = \dfrac{4}{4-z}. \quad \text{(Unit B3, Section 3, Para. 5)}$$

Since $f = h$ when $z \in D_f \subseteq D_f \cup D_h$ then h is an analytic continuation of f.

When $z \in D_g$ then $4/|z| < 1$ and the geometric series $\displaystyle\sum_{n=0}^{\infty} \left(\dfrac{4}{z}\right)^n$ is convergent and has the sum

$$\dfrac{1}{1 - \frac{4}{z}} = \dfrac{z}{z-4}.$$

Therefore $-\displaystyle\sum_{n=1}^{\infty} \left(\dfrac{4}{z}\right)^n = -\dfrac{4}{z}\sum_{n=0}^{\infty} \left(\dfrac{4}{z}\right)^n = \dfrac{4}{z-4}$ when $z \in D_g$.

Since $g = h$ when $z \in D_g \subseteq D_g \cup D_h$ then g is an analytic continuation of h.

Since (f, D_f), (g, D_g), (h, D_h) form a chain then f and g are indirect analytic continuations of each other.
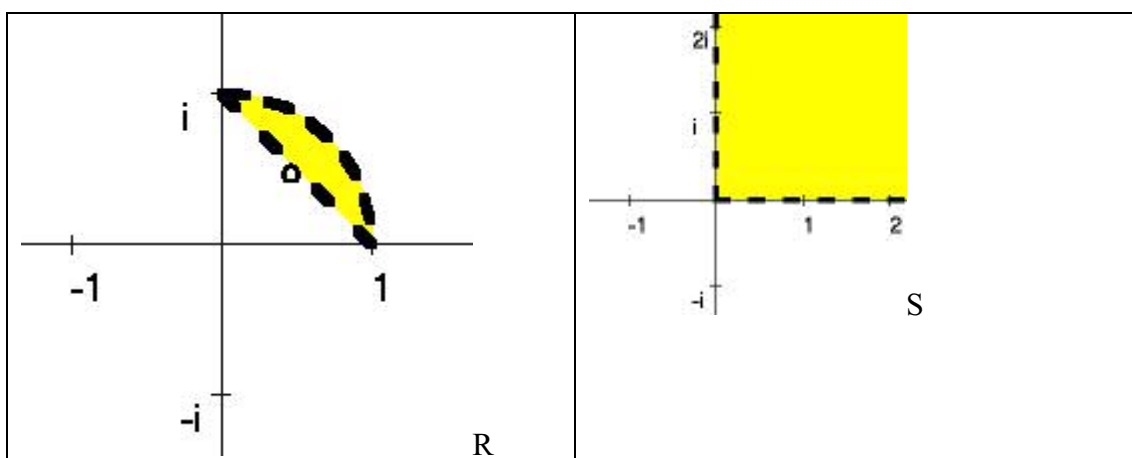
Question 12

(a)

Using the formula for a transformation mapping points to the standard triple (Unit D1, Section 2, Para. 11) then the Möbius transformation $\hat{f}_1$ which maps i, ½(i + 1) , and 1 to 0, 1, and ∞ respectively is

$$f_1(z) = \frac{(z-i)\left(\frac{1}{2}(1+i)-1\right)}{(z-1)\left(\frac{1}{2}(1+i)-i\right)} = \frac{(z-i)\frac{1}{2}(-1+i)}{(z-1)\ \frac{1}{2}(1-i)} = \frac{-z+i}{z-1}$$

(b)(i)

(b)(ii) Since $\hat{f}_1$ maps i to 0 and 1 to ∞ then the straight and curved boundaries of R are mapped to extended lines originating at the origin.

From part (a), ½(1 +i) is mapped to a point on the positive real-axis then the straight boundary is mapped to the non-negative x-axis.

At z = i the angle between the boundary lines of R are at an angle of $\pi/4$. Therefore as the transformation is conformal then this is also the angle at the origin of the transformed lines. Going along the straight line boundary in R from i towards 1 the region to be mapped is on the left. Therefore the image of the region is above the non-negative real axis.

Therefore the image of R under $\hat{f}_1$ is $R_1 = \{z \in \mathbb{C}: 0 < \text{Arg } z < \pi/4\}$
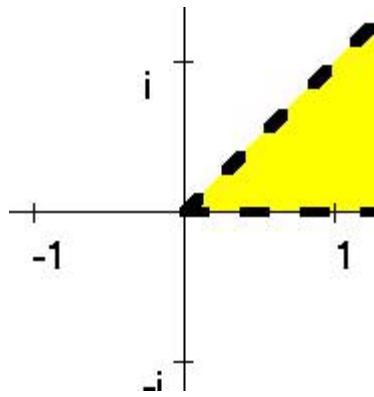
(b)(iii) A conformal mapping from R_1 onto S is the power function $w = g(z) = z^2$.
Since the combination of conformal mapping is also conformal then a conformal
mapping from R to S is

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

(b)(iv)

Since $f^{-1} = (g \circ f_1)^{-1} = (f_1^{-1} \circ g^{-1})$ then using Unit D1, Section 2, Para. 6 we have

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