

Computational Complex Analysis : : Class 08

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1 Review

Suppose f is differentiable, then $\overline{f(z)}$ is also differentiable.

$$f(z) = \sum_{n=0}^{\infty} a_n z^n \implies \overline{f(z)} = \sum_{n=0}^{\infty} \overline{a_n} z^n$$

Line integrals for \mathbb{R}^n . We deal with curve in \mathbb{C} , which are C^1 that means it has continuous derivatives (piecewise). We take line integrals of vector fields to be specific. In \mathbb{R}^2 we will use the integrand as a vector field although it's

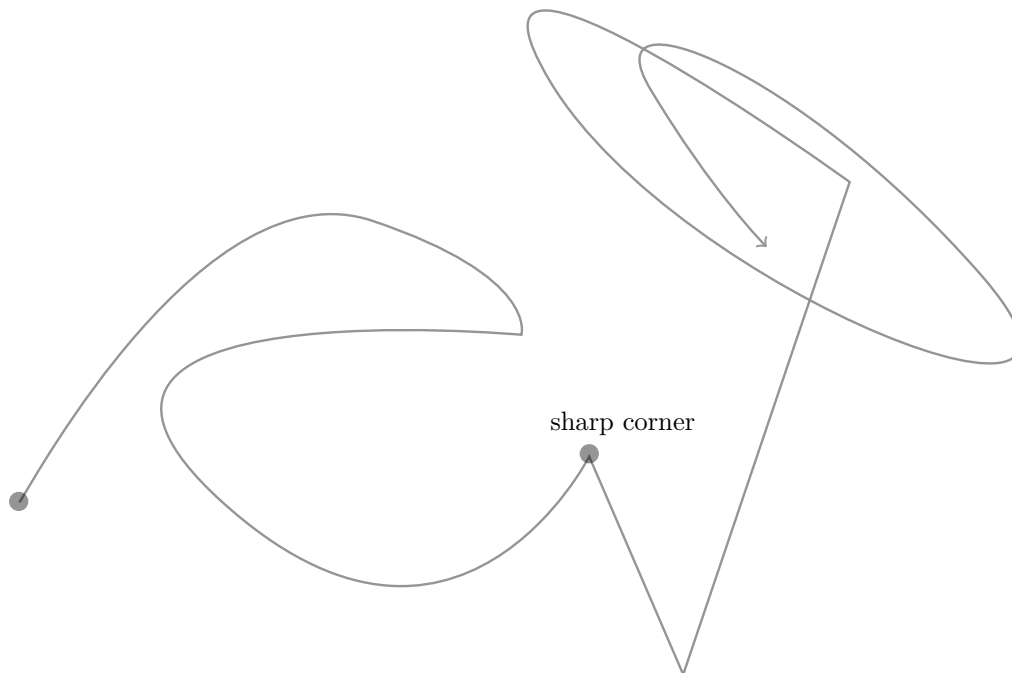


Figure 1: Paths with piece wise differentiability

not, it's a complex number $f(z)$. If curve is represented as $\gamma(t)$ and we represent it between (a, b) (more correctly $a \leq t \leq b = [a, b]$), the line integral is

$$\int f dt = \int_a^b f(\gamma(t))\gamma'(t)dt$$

Line integrals do not depend on how $\gamma(t)$ the curve is parametrized. An example can be something going from 0 to $1 + i$,

$$\int_{\gamma} e^z dz = \int_0^1 e^{1+it}(1+i)dt = \int_0^1 \frac{d}{dt} e^{(1+i)t} dt$$

We had $\gamma = t + it$.

How about an integral around a circle counter clockwise,

$$\int_C dz \frac{1}{z}$$

Parametrize the circle by $z = re^{it}$.

$$= \int_0^{2\pi} \frac{re^{it}i dt}{re^{it}}$$

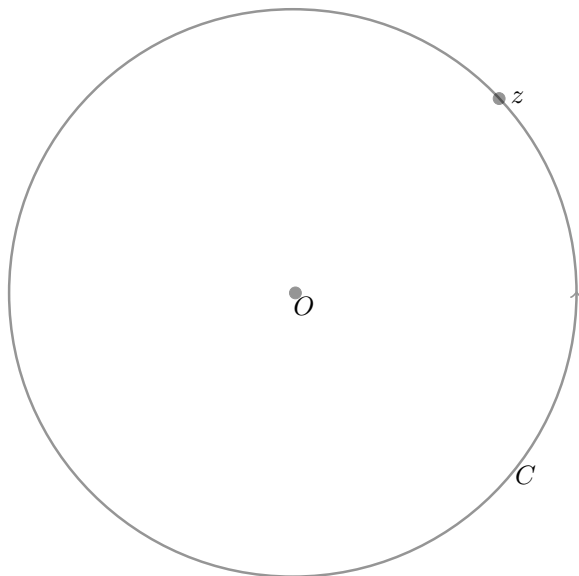


Figure 2: Taking integral around the path of a circle counterclockwise

$$\begin{aligned} \int_C dz \frac{1}{z^2} &= \int_0^{2\pi} \frac{ire^{it} dt}{r^2 e^{2it}} \\ &= \frac{i}{r} \int_0^{2\pi} e^{-2it} dt = 2\pi \frac{i}{r} (0) \end{aligned}$$

Turns out

$$\begin{aligned} \int z^n dz &= 0; n \neq -1 \\ \int z^{-1} dz &= 2\pi i \end{aligned}$$

We can do other calculations like integrating each terms one by one,

$$\int \sum_{n=-\infty}^{\infty} a_n z^n dz = \sum_{n=-\infty}^{\infty} a_n \int z^n dz = 2\pi i a_{-1}$$

2 Fundamental Theorem of Calculus

Suppose f is differentiable, and let's do an integral of f from a to b ,

$$\int_a^b f'(z) dz = f(b) - f(a)$$

Let \vec{F} be a vector field. Then these two statements are equivalent.

1. If $\vec{F} = \nabla f$ then it's line integral over any closed loop (starts and ends at the same point) is 0.
2. Converse is also valid. Theorem in Churchill, let f be a continuous function which is complex valued, defined on a connected open set in complex plane. Then the line integral

$$\int f dz$$

on any loop equals 0 if and only if there exists a function that $F' = f$. Book calls F as anti-derivative, but Prof hates it.

Proof is if $F' = f$ then

$$\int_{\text{loop}} f(z) dz = \int_{\text{loop}} F'(z) dz = F(z) - F(z_0)$$

Conversely suppose always $\int_{\text{loop}} f(z) dz = 0$. Then define $F(z) = \int_{\text{path from } z_0 \text{ to } z} f(w) dw$. This does not depend on the path.