

Tutorial 3 28-9-2016

- Topics:
- ① Harmonic conjugate
 - ② Exponential function and Logarithmic function
 - ③ Complex exponents
 - ④ Inverse of trigonometric function.

Harmonic Conjugate

- Last time:
- A function $f: \mathbb{R}^2 \rightarrow \mathbb{R}$ is harmonic if it is twice continuously differentiable and $\Delta f = f_{xx} + f_{yy} = 0$.
 - If $f = u + iv$ is analytic, then u & v are harmonic.
 - Furthermore, u determines v up to an additive constant.

Defn: Given a twice continuously differentiable $u: \mathbb{R}^2 \rightarrow \mathbb{R}$.
 A harmonic conjugate of u is a twice continuously differentiable function $v: \mathbb{R}^2 \rightarrow \mathbb{R}$ s.t. $f = u + iv$ is analytic.
 Equivalently, it means u and v satisfy the CR-equation:

$$\begin{cases} u_x = v_y \\ u_y = -v_x \end{cases}$$

Q: Given u . How to find v ?

Example: 1) Let $u(x, y) = 2x - x^3 + 3xy^2$.
 Let v be a harmonic conjugate of u .

Then we have $\begin{cases} u_x = v_y \\ u_y = -v_x \end{cases}$

$$\Rightarrow \begin{cases} v_y = 2 - 3x^2 + 3y^2 & \text{--- (1)} \\ v_x = -6xy & \text{--- (2)} \end{cases}$$

From (2) $v_x = -6xy$

$$\Rightarrow v = -3x^2y + C(y)$$

$$\Rightarrow v_y = -3x^2 + C'(y)$$

From (1), we have $C'(y) = 2 + 3y^2$, $C(y) = 2y + y^3 + C$.

Hence $v = -3x^2y + 2y + y^3 + C$.

Remark: 1) v is a harmonic conjugate of u

$\Leftrightarrow f = u + iv$ is analytic

$\Leftrightarrow -if = v - iu$ is analytic

$\Leftrightarrow (-u)$ is a harmonic conjugate of v .

2) Given v , we can use the same method to find u s.t. $f = u + iv$ is analytic.

Exponential function

Defn: $e^z = e^{x+iy} = e^x \cdot e^{iy} = e^x (\cos y + i \sin y)$

Example: 1) Show that $|\exp(z^2)| \leq \exp(|z|^2)$.

Ans: L.H.S. = $|\exp(z^2)| = |\exp(x^2 - y^2 + i(2xy))| = e^{x^2 - y^2}$

R.H.S. = $\exp(|z|^2) = e^{x^2 + y^2}$

$\Rightarrow |\exp(z^2)| \leq \exp(|z|^2)$

Moreover, equality holds iff. $y^2 = 0$, i.e. $z \in \mathbb{R}$.

Now we want to solve the equation $e^z = w$, $w \in \mathbb{C}$.

Write $z = x + iy$, we have

$$e^x \cdot e^{iy} = |w| e^{i \arg(w)}$$

$\Rightarrow e^x = |w|$ and $y = \arg(w)$

$\Rightarrow x = \ln|w|$ and $y = \text{Arg}(w) + 2n\pi$, $n \in \mathbb{Z}$

Logarithmic function

Defn: $\circ \log(w) = \ln|w| + i \arg(w)$. (multi-valued function)

$\circ \text{Log}(w) = \ln|w| + i \text{Arg}(w)$. (single-valued function)

$\circ \log_\alpha(w) = \ln|w| + i \text{Arg}_\alpha(w)$, (single-valued function)
 $\text{Arg}_\alpha(w) \in (\alpha, \alpha + 2\pi)$

Example: 1) Find $\log(-1 + \sqrt{3}i)$, $\text{Log}(-1 + \sqrt{3}i)$ and $\log_\pi(-1 + \sqrt{3}i)$

$$\begin{aligned} \underline{\text{Ans:}} \quad \log(-1+\sqrt{3}i) &= \ln|-1+\sqrt{3}i| + i \arg(-1+\sqrt{3}i) \\ &= \ln 2 + i \left(\frac{2\pi}{3} + 2n\pi \right) \end{aligned}$$

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

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

Complex Exponent

Defn: For $z \neq 0$, $c \in \mathbb{C}$, $z^c = e^{c \log z}$ (multi-valued function)

Example: 1) $(1-i)^{1+i} = e^{(1+i) \log(1-i)}$

$$\begin{aligned} &= e^{(1+i) (\ln|1-i| + i \arg(1-i))} \\ &= e^{(1+i) (\ln\sqrt{2} + i(-\frac{\pi}{4} + 2n\pi))} \\ &= e^{(\ln\sqrt{2} + \frac{\pi}{4} - 2n\pi) + i(\ln\sqrt{2} - \frac{\pi}{4} + 2n\pi)} \\ &= e^{\ln\sqrt{2} + \frac{\pi}{4} - 2n\pi} e^{i(\ln\sqrt{2} - \frac{\pi}{4} + 2n\pi)} \\ &= \sqrt{2} e^{\frac{\pi}{4} - 2n\pi} e^{i(\ln\sqrt{2} - \frac{\pi}{4} + 2n\pi)} \end{aligned}$$

2) $(-3)^{-1+\sqrt{3}i} = e^{(-1+\sqrt{3}i) (\ln|-3| + i \arg(-3))}$

$$\begin{aligned} &= e^{(-1+\sqrt{3}i) (\ln 3 + i(\pi + 2n\pi))} \\ &= e^{-\ln 3 - \sqrt{3}(\pi + 2n\pi) + i(\sqrt{3}\ln 3 - \pi - 2n\pi)} \\ &= \frac{1}{3} e^{-\sqrt{3}(\pi + 2n\pi) + i(\sqrt{3}\ln 3 - \pi)} \\ &= \frac{1}{3} e^{-\sqrt{3}(2n+1)\pi} e^{i(\sqrt{3}\ln 3 - \pi)} \end{aligned}$$

$$\begin{aligned} & \text{Principle value of } (-3)^{-1+53i} \\ &= \frac{1}{3} e^{-53\pi + i(53 \ln 3)} \end{aligned}$$

Trigonometric function

$$\text{Defn: } \sin z = \frac{e^{iz} - e^{-iz}}{2i}, \quad \cos z = \frac{e^{iz} + e^{-iz}}{2}$$

In terms of xy -coordinate,

$$\begin{aligned} \cos z &= \frac{e^{iz} + e^{-iz}}{2} \\ &= \frac{e^{ix-y} + e^{-ix+y}}{2} \end{aligned}$$

$$= \frac{1}{2} (e^{-y} (\cos x + i \sin x) + e^y (\cos x - i \sin x))$$

$$= \cos x \frac{e^y + e^{-y}}{2} + i \sin x \frac{e^{-y} - e^y}{2}$$

$$= \cos x \cosh y - i \sin x \sinh y.$$

$$\begin{aligned} \Rightarrow |\cos z|^2 &= \cos^2 x \cosh^2 y + \sin^2 x \sinh^2 y \\ &= \cos^2 x (1 + \sinh^2 y) + \sin^2 x \sinh^2 y \\ &= \cos^2 x + \sinh^2 y. \end{aligned}$$

Inverse of Trigonometry function

Example: 1) Find $\cos^{-1} z$.

Ans: Let $w = \cos^{-1} z$.

Then $\cos w = z$

$$\Rightarrow \frac{e^{iw} + e^{-iw}}{2} = z$$

$$\Rightarrow (e^{iw})^2 - 2ze^{iw} + 1 = 0$$

$$\Rightarrow e^{iW} = \frac{2z + \sqrt{4z^2 - 4}}{2} \leftarrow \text{multi-valued}$$

$$= z + \sqrt{z^2 - 1}$$

$$= z + i\sqrt{1 - z^2}$$

$$\Rightarrow iW = \log(z + i\sqrt{1 - z^2})$$

$$\Rightarrow W = -i \log(z + i\sqrt{1 - z^2})$$

2) Find $\cos^{-1} i$.

Ans:

$$\cos^{-1} i = -i \log(i + i\sqrt{1 - i^2})$$

$$= -i \log(i + \sqrt{2}i) \quad \text{or} \quad -i \log(i - \sqrt{2}i)$$

$$= -i \log((1 + \sqrt{2})i) \quad \text{or} \quad -i \log((1 - \sqrt{2})i)$$

$$= -i (\ln(1 + \sqrt{2}) + i(\frac{\pi}{2} + 2n\pi)) \quad \text{or} \quad -i (\ln|1 - \sqrt{2}| + i(-\frac{\pi}{2} + 2n\pi))$$

$$= (\frac{\pi}{2} + 2n\pi) - i \ln(1 + \sqrt{2}) \quad \text{or} \quad (-\frac{\pi}{2} + 2n\pi) - i \ln(\sqrt{2} - 1)$$