

Integrating (1) with respect to z (treating \bar{z} as constant),

$$\frac{\partial U}{\partial \bar{z}} = \frac{z^3}{24} + \frac{z\bar{z}^2}{8} + F_1(\bar{z}) \quad (2)$$

where $F_1(\bar{z})$ is an arbitrary function of \bar{z} . Integrating (2) with respect to \bar{z} ,

$$U = \frac{z^3\bar{z}}{24} + \frac{z\bar{z}^3}{24} + F(\bar{z}) + G(z) \quad (3)$$

where $F(\bar{z})$ is the function obtained by integrating $F_1(\bar{z})$, and $G(z)$ is an arbitrary function of z . Replacing z and \bar{z} by $x+iy$ and $x-iy$ respectively, we obtain

$$U = \frac{1}{12}(x^4 - y^4) + F(x-iy) + G(x+iy)$$

Supplementary Problems

DERIVATIVES

43. Using the definition, find the derivative of each function at the indicated points.

→ * (a) $f(z) = 3z^2 + 4iz - 5 + i$; $z = 2$. (b) $f(z) = \frac{2z-i}{z+2i}$; $z = -i$. (c) $f(z) = 3z^{-2}$; $z = 1+i$.
 Ans. (a) $12 + 4i$ (b) $-5i$ (c) $3/2 + 3i/2$

44. Prove that $\frac{d}{dz}(z^2\bar{z})$ does not exist anywhere.

45. Determine whether $|z|^2$ has a derivative anywhere.

→ 46. For each of the following functions determine the singular points, i.e. points at which the function is not analytic. Determine the derivatives at all other points. * (a) $\frac{z}{z+i}$, (b) $\frac{3z-2}{z^2+2z+5}$.
 Ans. (a) $-i, i/(z+i)^2$; (b) $-1 \pm 2i, (19+4z-3z^2)/(z^2+2z+5)^2$

CAUCHY-RIEMANN EQUATIONS

47. Verify that the real and imaginary parts of the following functions satisfy the Cauchy-Riemann equations and thus deduce the analyticity of each function:

→ ** (a) $f(z) = z^2 + 5iz + 3 - i$, (b) $f(z) = ze^{-z}$, (c) $f(z) = \sin 2z$.

→ ** 48. Show that the function $x^2 + iy^3$ is not analytic anywhere. Reconcile this with the fact that the Cauchy-Riemann equations are satisfied at $x=0, y=0$.

49. Prove that if $w = f(z) = u + iv$ is analytic in a region \mathcal{R} , then $\frac{dw}{dz} = \frac{\partial w}{\partial x} = -i \frac{\partial w}{\partial y}$.

50. (a) Prove that the function $u = 2x(1-y)$ is harmonic. (b) Find a function v such that $f(z) = u + iv$ is analytic [i.e. find the conjugate function of u]. (c) Express $f(z)$ in terms of z .
 Ans. (b) $2y + x^2 - y^2$, (c) $iz^2 + 2z$

51. Answer Problem 50 for the function $u = x^2 - y^2 - 2xy - 2x + 3y$. Ans. (b) $x^2 - y^2 + 2xy - 3x - 2y$

→ 52. Verify that the Cauchy-Riemann equations are satisfied for the functions * (a) e^{z^2} , (b) $\cos 2z$, (c) $\sinh 4z$.

53. Determine which of the following functions u are harmonic. For each harmonic function find the conjugate harmonic function v and express $u + iv$ as an analytic function of z .

(a) $3x^2y + 2x^2 - y^3 - 2y^2$, (b) $2xy + 3xy^2 - 2y^3$, (c) $xe^x \cos y - ye^x \sin y$, (d) $e^{-2xy} \sin(x^2 - y^2)$.

Ans. (a) $v = 4xy - x^3 + 3xy^2 + c$, $f(z) = 2z^2 - iz^3 + ic$ (c) $ye^x \cos y + xe^x \sin y + c$, $ze^z + ic$
 (b) Not harmonic (d) $-e^{-2xy} \cos(x^2 - y^2) + c$, $-ie^{iz^2} + ic$

54. (a) Prove that $\psi = \ln [(x-1)^2 + (y-2)^2]$ is harmonic in every region which does not include the point $(1, 2)$. (b) Find a function ϕ such that $\phi + i\psi$ is analytic. (c) Express $\phi + i\psi$ as a function of z .
 Ans. (b) $-2 \tan^{-1} \{(y-2)/(x-1)\}$ (c) $2i \ln (z-1-2i)$

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 → 55. If $\text{Im}\{f'(z)\} = 6x(2y-1)$ and $f(0) = 3-2i$, $f(1) = 6-5i$, find $f(1+i)$. Ans. $6+3i$

DIFFERENTIALS

56. If $w = iz^2 - 4z + 3i$, find (a) Δw , (b) dw , (c) $\Delta w - dw$ at the point $z = 2i$.
 Ans. (a) $-8\Delta z + i(\Delta z)^2 = -8dz + i(dz)^2$, (b) $-8dz$, (c) $i(dz)^2$
57. Find (a) Δw and (b) dw if $w = (2z+1)^3$, $z = -i$, $\Delta z = 1+i$. Ans. (a) $38-2i$, (b) $6-42i$
58. If $w = 3iz^2 + 2z + 1 - 3i$, find (a) Δw , (b) dw , (c) $\Delta w/\Delta z$, (d) dw/dz where $z = i$.
 Ans. (a) $-4\Delta z + 3i(\Delta z)^2$, (b) $-4dz$, (c) $-4 + 3i\Delta z$, (d) -4
59. (a) If $w = \sin z$, show that $\frac{\Delta w}{\Delta z} = (\cos z) \left(\frac{\sin \Delta z}{\Delta z} \right) - 2 \sin z \left\{ \frac{\sin^2(\Delta z/2)}{\Delta z} \right\}$.
 (b) Assuming $\lim_{\Delta z \rightarrow 0} \frac{\sin \Delta z}{\Delta z} = 1$, prove that $\frac{dw}{dz} = \cos z$.
 (c) Show that $dw = (\cos z) dz$.
60. (a) If $w = \ln z$, show that if $\Delta z/z = \zeta$, $\frac{\Delta w}{\Delta z} = \frac{1}{z} \ln \{(1+\zeta)^{1/\zeta}\}$.
 (b) Assuming $\lim_{\zeta \rightarrow 0} (1+\zeta)^{1/\zeta} = e = 2.71828\dots$, prove that $\frac{dw}{dz} = \frac{1}{z}$.
 (c) Show that $d(\ln z) = dz/z$.
61. Prove that (a) $d\{f(z)g(z)\} = \{f(z)g'(z) + g(z)f'(z)\} dz$
 (b) $d\{f(z)/g(z)\} = \{g(z)f'(z) - f(z)g'(z)\} dz / \{g(z)\}^2$
 giving restrictions on $f(z)$ and $g(z)$.

DIFFERENTIATION RULES. DERIVATIVES OF ELEMENTARY FUNCTIONS.

62. Prove that if $f(z)$ and $g(z)$ are analytic in a region \mathcal{R} , then
 (a) $\frac{d}{dz} \{2if(z) - (1+i)g(z)\} = 2if'(z) - (1+i)g'(z)$, (b) $\frac{d}{dz} \{f(z)\}^2 = 2f(z)f'(z)$, (c) $\frac{d}{dz} \{f(z)\}^{-1} = -\{f(z)\}^{-2} f'(z)$.
63. Using differentiation rules, find the derivatives of each of the following functions: (a) $(1+4i)z^2 - 3z - 2$, (b) $(2z+3i)(z-i)$, (c) $(2z-i)/(z+2i)$, (d) $(2iz+1)^2$, (e) $(iz-1)^{-3}$.
 Ans. (a) $(2+8i)z - 3$, (b) $4z+i$, (c) $5i/(z+2i)^2$, (d) $4i-8z$, (e) $-3i(iz-1)^{-4}$
64. Find the derivatives of each of the following at the indicated points:
 → * (a) $(z+2i)(i-z)/(2z-1)$, $z = i$, (b) $\{z + (z^2+1)^2\}^2$, $z = 1+i$.
 Ans. (a) $-6/5 + 3i/5$, (b) $-108 - 78i$
65. Prove that (a) $\frac{d}{dz} \sec z = \sec z \tan z$, (b) $\frac{d}{dz} \cot z = -\text{csc}^2 z$.
66. Prove that (a) $\frac{d}{dz} (z^2+1)^{1/2} = \frac{z}{(z^2+1)^{1/2}}$, (b) $\frac{d}{dz} \ln(z^2+2z+2) = \frac{2z+2}{z^2+2z+2}$ indicating restrictions if any.