Department of Mathematics and Statistics Indian Institute of Technology Kanpur End-Course Examination (September 19, 2013) Grading Scheme MSO202A/MSO202: Introduction To Complex Analysis

Roll No.: Section:

Time: 120 Minutes Marks: 120

Name: Seat Number.....

Note: Give only answers (no details of workout) for Problems 1 to 16 at dotted lines. Problems 1-8 are of 7 marks each and Problems 9-16 are of 8 marks each.

1. Let the circle $|z - z_0| = r$ pass through complex numbers α and $1/\overline{\alpha}$. If $|z_0|^2 \neq 1 + r^2$, then

$$|\alpha| = \dots$$

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Solution: The given circle passes through α and $1/\overline{\alpha}$ implies

$$\begin{aligned} \left|\alpha - z_{0}\right|^{2} &= r^{2} \Rightarrow \left|\alpha\right|^{2} + \left|z_{0}\right|^{2} - 2\operatorname{Re}(\overline{\alpha}z_{0}) = r^{2} \\ \left|1 - \overline{\alpha}z_{0}\right|^{2} &= \left|\alpha\right|^{2}r^{2} \Rightarrow 1 + \left|\alpha\right|^{2}\left|z_{0}\right|^{2} - 2\operatorname{Re}(\overline{\alpha}z_{0}) = \left|\alpha\right|^{2}r^{2} \\ Subtracting the second equation from the first gives (1 - \left|\alpha\right|^{2})(1 + r^{2} - \left|z_{0}\right|^{2}) = 0. \\ \left|z_{0}\right|^{2} \neq 1 + r^{2} \Rightarrow \left|\alpha\right| = 1. \end{aligned}$$
(7 marks)

2. Let
$$S = \{z : \operatorname{Im}(\frac{z - 1 - \sqrt{3}i}{1 + \sqrt{3}i}) < 0\} \cap \{z : |z| < 2\} \cap \{z : \operatorname{Re} z > 0\}$$
. Then,
Area of set $S = \dots$

Solution: The region *S* is the sector of the disk |z| < 2 lying in the right half plane, below the line $y = \sqrt{3}x$. This sector subtends an angle $\frac{\pi}{3} + \frac{\pi}{2} = \frac{5\pi}{6}$ at its center. Therefore, Area of $S = \frac{1}{2}r^2\theta = \frac{1}{2} \times 4 \times \frac{5\pi}{6} = \frac{5\pi}{3}$. (7 marks)

3. The value of $\oint_{\Gamma} |z|^2 \overline{z} dz$, where Γ is counter-clockwise oriented boundary of the region $D = \{z = x + i \ y : \ x^2 + 9 \ y^2 < 1, \ y > 0\}$, is

Solution: The boundary of D consists of the counter-clockwise oriented part of ellipse $C: z(t) = \cos t + i \frac{\sin t}{3}$ in the upper half plane and the line segment [-1, 1]. Therefore, $0 < t < \pi$. $\Rightarrow \int_{\Gamma} |z|^2 \overline{z} \, dz = \int_{C} |z|^2 \overline{z} \, dz + \int_{-1}^{1} x^3 \, dx = I_1 + I_2$. $I_2 = 0$ and

$$I_1 = \int_0^{\pi} (\cos^2 t + \frac{\sin^2 t}{9})(\cos t - i\frac{\sin t}{3})(-\sin t + i\frac{\cos t}{3}) dt$$

$$=\frac{1}{81}\int_{0}^{\pi} (5+4\cos 2t) (-4\sin 2t+3i)dt = \frac{1}{81}\int_{0}^{\pi} (-8\sin 4t - 20\sin 2t) + \frac{i}{27}\int_{0}^{\pi} (5+4\cos 2t)dt \quad (*)$$
$$= 0 + \frac{i}{27} [2\sin 2t + 5t]_{0}^{\pi} = \frac{5\pi i}{27}$$

(7 marks, deduct 2 marks if answer is left at step (*))

4. Under the mapping $w = \sin z$, the rectangular region $\{(x, y): 0 \le x \le \pi, 0 \le y \le 3\}$ is mapped onto a region D. Then,

Area of $D = \dots$

Solution: The function $w = \sin z = \sin x \cosh y + i \cos x \sinh y$ maps the given rectangular region in half-elliptical region D lying in right half plane with boundaries consisting of the line segments $0 \le u \le \cosh 3$, $-\sinh 3 \le v \le \sinh 3$ and the part of ellipse $\frac{u^2}{\cosh^2 3} + \frac{v^2}{\sinh^2 3} = 1$ lying in right-half plane. Therefore, Area of $D = \frac{\pi \cosh 3 \sinh 3}{2}$. (7 marks)

5. The expression of $\cot^{-1} z$ in terms of complex logarithmic function is

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Solution:

$$w = \cot^{-1} z \Longrightarrow \cot w = z \Longrightarrow \frac{i(e^{iw} + e^{-iw})}{(e^{iw} - e^{-iw})} = z \Longrightarrow e^{2iw} = \log(\frac{z+i}{z-i}) \Longrightarrow w = \frac{i}{2}\log(\frac{z+i}{z-i})$$
(7 marks)

6. Let $e^{e^{3z}}$ be bounded on the line $C_p = \{(x, y) : -\infty < x < \infty, y = p\}$, where p is a constant. If p lies in any one of the intervals $[\alpha_k, \beta_k]$, $k = 0, \pm 1, \pm 2, \dots$, then

(i) $\alpha_k = \dots$ (ii) $\beta_k = \dots$.

Solution: Since $\left| e^{e^{3z}} \right| = e^{e^{3x}\cos 3y}$ and $\cos 3y \le 0$ for $3y = 3p \in [\frac{\pi}{2} + 2k\pi, \frac{3\pi}{2} + 2k\pi]$, $k = 0, \pm 1, \pm 2, ..., the$ function $e^{e^{3z}}$ is bounded on line C_p for $p \in [\frac{\pi}{6} + \frac{2k\pi}{3}, \frac{\pi}{2} + \frac{2k\pi}{3}]$. This gives $\alpha_k = \frac{\pi}{6} + \frac{2k\pi}{3}$ and $\beta_k = \frac{\pi}{2} + \frac{2k\pi}{3}$. (7 marks) 7. Let the function g(z) = u(x, y) + iv(x, y) be defined by $g(z) = \frac{2z^{11}}{|z|^{10}}$, if $z \neq 0$ and g(z) = 0, if z = 0. Then, (i) u(0, 0) = (ii) u(0, 0) = (iii) v(0, 0) = (iii) v(0, 0) = (iv) v(0, 0) =

(i) $u_x(0,0) = \dots$ (ii) $u_y(0,0) = \dots$ (iii) $v_x(0,0) = \dots$ (iv) $v_y(0,0) = \dots$

Solution:

$$g(\Delta x, 0) = \frac{2\Delta x^{11}}{|\Delta x|^{10}} \text{ and } g(0, \Delta y) = \frac{-2i\Delta y^{11}}{|\Delta y|^{10}} \Rightarrow \frac{u(\Delta x, 0)}{\Delta x} = \frac{2\Delta x^{10}}{|\Delta x|^{10}}, \quad \frac{v(\Delta x, 0)}{\Delta x} = 0, \quad \frac{u(0, \Delta y)}{\Delta y} = 0, \quad \frac{v(0, \Delta y)}{\Delta y} = -\frac{2\Delta y^{10}}{|\Delta y|^{10}} \Rightarrow u_x(0, 0) = 2, \quad u_y(0, 0) = 0, \quad v_y(0, 0) = -2.$$

(7 marks, 4 marks for (i) and (iv) correct, 3 marks for (ii) and (iii) correct)

8. Let the Taylor series of $h(z) = \frac{1}{1-z-z^2}$ around the point z = 0 be $\sum_{n=0}^{\infty} a_n z^n$. If α, β ($\alpha > \beta$) are the roots of the equation $z^2 + z - 1 = 0$, then a_n in terms of α, β is

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Solution:
$$h(z) = \frac{1}{\beta - \alpha} [\frac{1}{\beta} (\frac{1}{1 - z/\beta}) - \frac{1}{\alpha} (\frac{1}{1 - z/\alpha}), \quad \alpha = \frac{\sqrt{5} - 1}{2}, \ \beta = -\frac{\sqrt{5} + 1}{2}$$

 $\Rightarrow h(z) = \frac{1}{\beta - \alpha} \left[\sum_{n=0}^{\infty} \frac{z^n}{\beta^{n+1}} - \sum_{n=0}^{\infty} \frac{z^n}{\alpha^{n+1}} \right] = \frac{1}{\sqrt{5}} \sum_{n=0}^{\infty} \frac{\beta^{n+1} - \alpha^{n+1}}{(\alpha\beta)^{n+1}} z^n, \ |z| < \alpha$
 $\Rightarrow a_n = \frac{1}{\sqrt{5}} [\frac{\beta^{n+1} - \alpha^{n+1}}{(\alpha\beta)^{n+1}}].$ (7 marks, deduct only 2 marks if answer differs by a negative sign)

9. If the largest annulus in which Laurent series $\sum_{n=1}^{\infty} \frac{3^{n^2}}{(2n)!} z^{n^2} + \sum_{n=1}^{\infty} 4^{n^2} z^{-n^2}$ converges is $r_1 < |z| < r_2$, then (*i*) $r_1 = \dots$ (*ii*) $r_2 = \dots$

Solution: The series $\sum_{n=1}^{\infty} \frac{3^{n^2}}{(2n)!} z^{n^2} \text{ converges in } |z| < \frac{1}{3}, \text{ since}$ $\lim_{n \to \infty} \left| \frac{a_{n-1}}{a_n} \right|^{1/(\lambda_n - \lambda_{n-1})} = \lim_{n \to \infty} \left| \frac{3^{(n-1)^2}}{(2n-2)!} \frac{(2n)!}{3^{n^2}} \right|^{1/(n^2 - (n-1)^2)} = \lim_{n \to \infty} \left| \frac{(2n)(2n-1)}{3^{2n-1}} \right|^{1/(2n-1)} = \frac{1}{3}.$ The series $\sum_{n=1}^{\infty} 4^{n^2} z^{-n^2} \text{ converges in } |z| > 4, \text{ since radius of convergence of series } \sum_{n=1}^{\infty} 4^{n^2} w^{n^2} \text{ is } \frac{1}{4}, \text{ with } w = \frac{1}{z}.$

Therefore, largest annulus of convergence of given Laurent series is empty \Rightarrow such r_1 , r_2 do not exist.

(8 marks)

10. The residues of the function $\psi(z) = \frac{z^{101}}{(2z-1)^{100}}$ at its singularities in extended complex plane are

(i)..... *(ii)*.....

Solution: The function $\psi(z)$ has two singularities at $z = \frac{1}{2}$ and $z = \infty$ in extended complex plane. For residue

of $\psi(z)$ at $z = \infty$, observe that $\psi(1/z) = \frac{1/z^{101}}{(\frac{2}{z}-1)^{100}} = \frac{1}{z(2-z)^{100}} = \frac{1}{2^{100}z}(1-\frac{z}{2})^{-100}$

 \Rightarrow - 'coefficient of z in the Laurent's expansion of $\psi(1/z)$ around $0' = -\frac{100 \times 101}{2^{103}}$

$$\Rightarrow \operatorname{Res}_{z=\infty} \frac{z^{101}}{(2z-1)^{100}} = -\frac{100 \times 101}{2^{103}}$$

$$\operatorname{Res}_{z=1/2} \frac{z^{101}}{(2z-1)^{100}} = \frac{100 \times 101}{2^{103}}$$
 (since sum of residues of a function in extended complex plane is zero)

(8 marks, 4 marks for each correct answer)

11. Let γ be a simple, closed, piecewise smooth curve oriented counterclockwise and not passing through the

points
$$z_1 = 5$$
 and $z_2 = 2$. Then, the possible values of $I = \oint_{\gamma} \frac{1}{(z^2 - 7z + 10)^3} dz$ are

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Solution:

(i) None of the points 5,2 are enclosed by γ : I = 0 (by Cauchy Theorem) (ii) The point 5 is enclosed but the point 2 is not enclosed by γ :

$$I = \int_{\gamma} \frac{1}{(z-5)^3 (z-2)^3} dz = \frac{2\pi i}{2!} \times \left[\frac{d^2}{dz^2} \frac{1}{(z-2)^3}\right]_{z=5} = \frac{2\pi i}{2!} \times 3 \times 4 \times \frac{1}{3^5} = \frac{4}{3^4} \pi i \text{ (by Cauchy Integral Formula For$$

derivatives)

(iii) The point 2 is enclosed but the point 5 is not enclosed by γ :

$$I = \int_{\gamma} \frac{1}{(z-5)^3 (z-2)^3} dz = \frac{2\pi i}{2!} \times \left[\frac{d^2}{dz^2} \frac{1}{(z-5)^3}\right]_{z=2} = -\frac{2\pi i}{2!} \times 3 \times 4 \times \frac{1}{3^5} = -\frac{4}{3^4} \pi i \quad (by \ Cauchy \ Integral \ Formula$$

For derivatives)

(iv) Both of the points 2,5 are enclosed by $\gamma: I = \int_{\gamma} \frac{1}{(z-5)^3(z-2)^3} dz = \frac{4}{3^4} \pi i - \frac{4}{3^4} \pi i = 0.$

(8 marks, 5 marks for any two correct answers, 3 marks for any one correct answer)

12. Let $I = \int_{-\infty}^{\infty} \frac{e^{i\alpha x}}{(x^2 + a^2)(x - ia)} dx$; $\alpha > 0$, a > 0. Then, the principal value of integral I is

Solution: The function $f(z) = \frac{1}{(z^2 + a^2)(z - ia)} \rightarrow 0$ as $z \rightarrow \infty$ in the upper half plane and it has a pole of order

2 at z = ia in the upper half plane.

$$\therefore I = 2\pi i \operatorname{res}_{z=ia} \left[\frac{e^{i\alpha z}}{\left(z^2 + a^2\right)(z - ia)} \right] = 2\pi i \left\{ \frac{d}{dz} \left(\frac{e^{i\alpha z}}{z + ia}\right) \right\}_{z=ia}$$
$$= 2\pi i \left[\frac{i\alpha e^{i\alpha z}(z + ia) - e^{i\alpha z}}{\left(z + ia\right)^2} \right]_{z=ia} = 2\pi i e^{-a\alpha} \left[\frac{1 + 2a\alpha}{4a^2} \right]$$

(8 marks, deduct 2 marks only for minor slips in answer)

13. Let $h(z) = \frac{\sin^{14} z}{z^3 (z-1)^4}$. Then, change in the argument of h(z) as z describes the circle $z(t) = 2e^{it}$, $0 \le t < 2\pi$,

once in counterclockwise direction is

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Solution: The function h(z) has a zero of order 11 at z = 0 and a pole of order 4 at z = 1, lying in |z| < 2 and $h(z) \neq 0$ on |z| = 2. Therefore, change in the argument of h(z) as z describes the circle $z(t) = 2e^{it}$, $0 \le t < 2\pi$, once in counterclockwise direction is $2\pi(11-4) = 14\pi$.

(8 marks, deduct only 2 marks if answer is 7, deduct 2 marks if answer differs by a negative sign)

14. The number of zeros of the polynomial $P(z) = z^5 - z + 16$ lying in the annulus 1 < |z| < 2 are

Solution: Let $f_1(z) = z^5$ and $g_1(z) = -z + 16$. Then, on |z| = 2, $|f_1(z)| = 32$ and $|g_1(z)| < 18$ $\Rightarrow |f_1(z)| > |g_1(z)|$ on $|z| = 2 \Rightarrow f_1(z)$ and $f_1(z) + g_1(z)| = P(z)$ have the same number of zeros in |z| < 2 (by Rouche Theorem) $\Rightarrow P(z)$ has 5 zeros in |z| < 2, since $f_1(z)$ has 5 zeros in |z| < 2. Next let $f_2(z) = 16$ and $g_2(z) = z^5 - z$. Then, on |z| = 1, $|f_2(z)| = 16$ and $|g_2(z)| < 2$ $\Rightarrow |f_2(z)| > |g_2(z)|$ on $|z| = 1 \Rightarrow f_2(z)$ and $f_2(z) + g_2(z)| = P(z)$ have the same number of zeros in |z| < 1 (by Rouche Theorem) $\Rightarrow P(z)$ has no zeros in |z| < 1, since $f_2(z)$ has no zeros in |z| < 1.

Therefore, the number of zeros of polynomial P(z) lying in the annulus 1 < |z| < 2 are 5. (8 marks)

15. Let Mobius Transformation $M(z) = \frac{z+1}{z}$ maps the circle with center 1+i and radius 3 onto a circle with center *a* and radius *r*. Then,

(*i*) $a = \dots$ (*ii*) $r = \dots$

Solution: Observe that
$$M(z) = \frac{1}{z} + 1$$
. The image of given circle $|z - 1 - i| = 3$ under the mapping $w = \frac{1}{z}$ is
 $\left|\frac{1}{w} - 1 - i\right| = 3 \Rightarrow |(1 + i)w - 1|^2 = 9|w|^2 \Rightarrow 2|w|^2 - 2\operatorname{Re}((1 + i)w) + 1 = 9|w|^2$
 $\Rightarrow 7(u^2 + v^2) + 2u - 2v - 1 = 0$, where $w = u + iv$
whose center is $-\frac{1}{7} + \frac{1}{7}i$, radius is $\sqrt{\frac{1}{49} + \frac{1}{49} + \frac{1}{7}} = \sqrt{\frac{9}{49}} = \frac{3}{7}$.
Therefore, the center and radius of the required circle is $a = (1 - \frac{1}{7}) + \frac{1}{7}i = \frac{6}{7} + \frac{1}{7}i$, $r = \frac{3}{7}$.

(4 marks for each correct answer, 2 marks out of 4 if the value of a is found as $-\frac{1}{7} + \frac{1}{7}i$)

16. The Mobius transformation w = R(z) that maps points z = 1, i and -i to the points w = 1, i and -1+2i, respectively, is expressed as $\frac{w-i}{w+1-2i} = \alpha \frac{z-i}{z+i}$, where α is a complex number. Then,

(*i*) α = (*ii*) R(-1) =

Solution: The Mobius transformation w = R(z) is given by

$$\frac{w-i}{w+1-2i} / \frac{1-i}{2-2i} = \frac{z-i}{z+i} / \frac{1-i}{1+i} \Longrightarrow \alpha = \frac{1+i}{2(1-i)} = \frac{i}{2}.$$
$$\frac{w-i}{w+1-2i} \times 2 = -1 \text{ at } z = -1 \Longrightarrow w = R(-1) = -\frac{1}{3} + \frac{4}{3}i$$

(4 marks for each correct answer)