

Class notes by Amalansusekhare Pattanayak
for SEM-6(H) Complex Analysis
Unit-4. Paper C13T Core-13.

p 1

P-I

Complex integration

In case of real variable the path of integration of $\int_a^b f(x) dx$ is always along the x-axis from a to b. But in case of complex function $f(z)$ the path of definite integral $\int_a^b f(z) dz$ is any along any curve from $z=a$ to $z=b$.

$z = x + iy \Rightarrow dz = dx + i dy$ — ① $dz = dx$ if $y=0$ — ②
 $dz = i dy$ if $x=0$ — ③ In ①, ②, ③ the direction of dz are different. Its value depends upon the path of integration. But the value of integration from a to b remains the same along any regular curve from a to b. The contour integral is denoted by $\oint f(z) dz$.

If $f(z) = u(x, y) + i v(x, y)$ then

$$\begin{aligned} \int_C f(z) dz &= \int_C (u + i v) (dx + i dy) \\ &= \int_C (u dx - v dy) + i \int_C (v dx + u dy) \end{aligned}$$

Continuous arc:

if a point z on an arc such that

$$z = \phi(t) + i\psi(t) \text{ --- (1)}$$

then we may write $x = \phi(t) \text{ --- (2)}$,

$$y = \psi(t) \text{ --- (3)}$$

If $\phi(t)$ and $\psi(t)$ are real continuous functions of the real variable t , defined in the range $a \leq t \leq b$, then the arc is called continuous arc.

Multiple point:

If the equations (1) or (2) and (3) are satisfied by more than one value of t in the given range then the point z is a multiple point of the arc.

* Jordan arc:

A continuous arc without multiple point is called a Jordan arc.

In addition if $\phi'(t)$, $\psi'(t)$ are also continuous in the given range $a \leq t \leq b$ then the arc is called a regular arc of a Jordan arc.

* Contour: - If the initial point and final point coincide of the curve so that C is closed. In this integral is called contour integral denoted by $\oint_C f(z) dz$

* Contour: Contour means a Jordan curve consists of a continuous chain of a finite number of regular arcs.

Alternative: A region R is said to be simply connected if every closed curve lying within it encloses only points of the region.

Closed contour:

A simple closed curve is called a closed contour if it consists of a finite number of regular arcs.

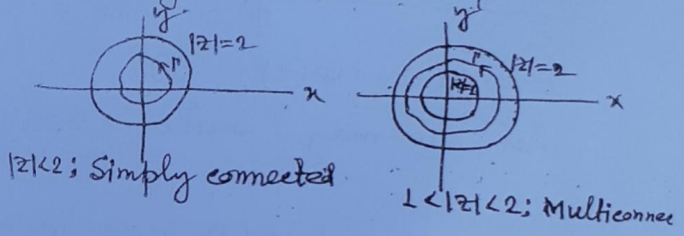
29

3

Simply and Multiply Connected Regions:

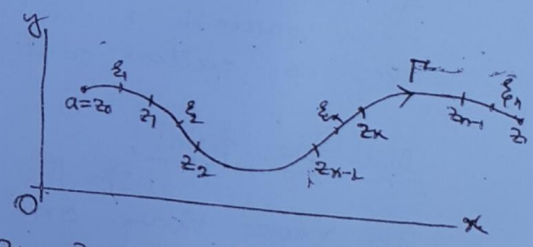
A domain or a region R is called simply connected if any simple closed curve which lies in R can be shrunk to a point without leaving R .

A region R which is not simply connected is called multiply connected.



Complex Line Integral:

Let $f(z)$ be continuous at all points of a Γ having finite length. Divide Γ into n parts by means of points z_1, z_2, \dots, z_{n-1} , chosen arbitrarily, and call $a = z_0, b = z_n$.



We choose a point ξ_n on each arc joining z_{n-1} to z_n and form the sum $S_n = \sum_{n=1}^n f(\xi_n)(z_n - z_{n-1})$.

We assume the maximum value of $(z_n - z_{n-1}) \rightarrow 0$ as $n \rightarrow \infty$ so that $S_n \rightarrow$ finite limit which does not depend upon the mode of subdivision and we denote this limit by $\int_a^b f(z) dz$ or $\int_{\Gamma} f(z) dz$.

Q. Evaluate $\int_C \bar{z} dz$ from $z=0$ to $z=4+2i$ along

the curve C given by (i) $z = t^2 + it$,

(ii) the line from $z=0$ to $2i$ and then the line from $z=2i$ to $z=4+2i$

Sol: i) The given integral $\int_C (x-iy)(dx+idy)$

$$[\bar{z} = x-iy] = \int_C (x-iy)(dx+idy) = \int_C (x dx + y dy) + i \int_C (x dy - y dx)$$

Here $x=4=t^2 \Rightarrow t=2, y=t$
as $z=4+2i$,
The parametric equations of C are $x=t^2, y=t$ from $t=0$ to $t=2$.

Note Then the line integral = $\int_0^2 (t^2 \cdot 2t dt + t dt) + i \int_0^2 (t^2 dt - t \cdot 2t dt)$
$$= \left[\frac{t^4}{2} + \frac{t^2}{2} \right]_0^2 + i \left[\frac{t^3}{3} - \frac{2t^3}{3} \right]_0^2$$

$$= 10 - \frac{8i}{3}$$

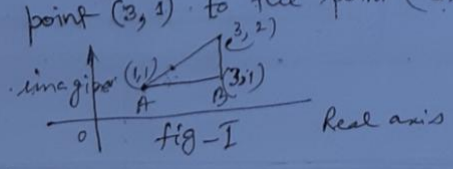
(ii) The line from $z=0$ to $z=2i$ is same as the line from $(0,0)$ to $(0,2)$ for which $x=0$ and the line integral equals $\int_{y=0}^2 y dy = 2$.
for $(x-iy)(dx+idy) = (0-iy)(i dy) = y dy$.

Again, the line from $z=2i$ to $z=4+2i$ is the same as the line from $(0,2)$ to $(4,2)$ for which $y=2$ and the line integral equals to for x ranges from 0 to 4 .
$$\int_{x=0}^4 x dx + i \int_{x=0}^4 (-2) dx = 8 - 8i$$

ie $(x-iy)(dx+idy) \Rightarrow (x-2iy)(dx+0) dy=0$ as $y=2$

A-2015 Q. Evaluate $\int_{\Gamma} \frac{1}{(z-1)^3} dz$, where Γ is the directed line segment from $z=1+i$ to $z=3+2i$ (2)

Sol: Consider the path of integration joining the points $(1,1)$ and $(3,2)$ as a curve made of
(i) a line parallel to real axis from the point $(1,1)$ to the point $(3,1)$ and
(ii) a line parallel to the imaginary axis from the point $(3,1)$ to the point $(3,2)$.



See the figure for the line $(1,1)$ to $(3,2)$ divided by AB, BC

from figure I for AB

For (i) we have $z = x + iy$ (here $y=1$) so $dy=0$
 $z = x + i$, $dy=0$ and x goes from 1 to 3.

$$\begin{aligned} \text{Hence } \int_{(1,1)}^{(3,1)} \frac{dz}{(z-1)^3} &= \int_1^3 \frac{dx}{(x+i-1)^3} \\ &= \int_1^3 \frac{dx}{(x-1+i)^3} \\ &= -\frac{1}{2} \left[\frac{1}{(x-1+i)^2} \right]_1^3 \\ &= -\frac{1}{2} \left[\frac{1}{(2+i)^2} - \frac{1}{i^2} \right] \\ &= \frac{1}{2i^2} - \frac{1}{2(2+i)^2} \\ &= -\frac{1}{2} - \frac{1}{2(3+4i)} \end{aligned}$$

$$\begin{aligned} &= -\frac{3+4i+1}{2(3+4i)} \\ &= -\frac{4+4i}{2(3+4i)} \\ &= -\frac{4(1+i)}{2(3+4i)} \\ &= -\frac{2(1+i)}{3+4i} \end{aligned}$$

$$\begin{aligned} &= -\frac{2(1+i)(3-4i)}{9-16i^2} \\ &= -\frac{2}{25}(7-i) \\ &= \frac{-14+2i}{25} \end{aligned}$$

from figure I for BC

For (ii) we have $z = 3 + iy$, $dx=0$ and y goes from 1 to 2, because $x=3$.

therefore $\int_{(3,1)}^{(3,2)} \frac{dz}{(z-1)^3} = i \int_1^2 \frac{dy}{(2+iy)^3}$

note

Here $dz = dx + i dy$
 and $z-1 = 3+iy-1 = 2+iy$
 and $dx=0$

$$\begin{aligned} &= i \left[\frac{1}{-2i(2+iy)^2} \right]_1^2 \\ &= \frac{1}{2} \left[\frac{1}{(2+i)^2} - \frac{1}{(2+2i)^2} \right] \\ &= \frac{1}{2} \left[\frac{1}{3+4i} - \frac{1}{8i} \right] \\ &= \frac{1}{2} \left[\frac{3-4i}{25} + \frac{i}{8} \right] = \frac{24-7i}{400} \end{aligned}$$

Thus $\int_{1+i}^{3+2i} \frac{dz}{(z-1)^3} = -\frac{2(1+i)}{3+4i} + \frac{24-7i}{400} = \frac{-2(1+i)(3-4i)}{25} + \frac{24-7i}{400}$
 $= \frac{-14+2i}{25} + \frac{24-7i}{400} = \frac{-8+i}{16}$

[Simply yourself]

2009
 Q. Evaluate $\int_{\Gamma} \cos z dz$, where Γ is the directed line segment from $z = 2i$ to $z = -3$.

(2)

Sol.: Consider the path of integration joining the points $(0, 2)$ and $(-3, 0)$ as a curve made of

- (i) a line parallel to the ^(imaginary axis itself) imaginary axis from the point $(0, 2)$ to the point $(0, 0)$.
 on this line: $z = 0 + iy$, $dz = idy$ and y goes 2 to 0.
- (ii) a line parallel to the real axis from the point $(0, 0)$ to $(-3, 0)$. On this line: $z = x$, $dz = dx$, x goes 0 to -3.

Note
 $z = x + iy$
 here $y = 0$
 $\therefore z = x$
 $dz = dx$
 $dy = 0$

Hence $\int_{\Gamma} \cos z dz = \int_{(0,2)}^{(-3,0)} \cos z dz = \int_2^0 \cos(iy) \cdot idy + \int_0^{-3} \cos x \cdot dx$

$= i \int_2^0 \cosh y dy + \int_0^{-3} \cos x dx$ [$\cos(iy) = \cosh y$]

$= i [\sinh y]_2^0 + [\sin x]_0^{-3}$

$= -i \sinh 2 - \sin 3$

$= -\sin 3 - i \sinh 2.$

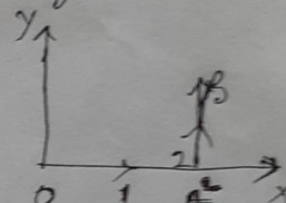
Sum: Evaluate $\int_0^{2+i} (\bar{z})^2 dz$ along the real axis from $z=0$ to $z=2$ and then along a line parallel to y -axis from $z=2$ to $z=2+i$

Solution:

$$\int_0^{2+i} (\bar{z})^2 dz = \int_0^{2+i} (x-iy)^2 (dx+idy)$$

Along OA because $y=0, dy=0$ i.e. $(x-0)^2 dx$
 x varies from 0 to 2

Along AB, y varies from 0 to 1
 because $x=2, dx=0$ in $(x-iy)(dx+idy)$



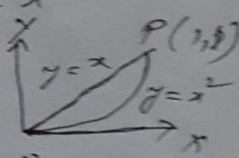
$$= \int_0^2 x^2 dx + \int_0^1 (2-iy)^2 dy = \left[\frac{x^3}{3} \right]_0^2 + i \int_0^1 (4-4iy-y^2) dy$$

$$= \frac{8}{3} + i \left[4y - 2iy^2 - \frac{y^3}{3} \right]_0^1 = \frac{8}{3} + i \left(4 - 2i - \frac{1}{3} \right)$$

$$= \frac{1}{3} (8 + 11i + 6) = \frac{1}{3} (14 + 11i)$$

Evaluate $\int_0^{1+i} (x^2 - iy) dz$ along a) $y=x$ b) along $y=x^2$

Sol: a) along $y=x$, $\Rightarrow dy=dx, dz=dx+idy=(1+i)dx$
 $\therefore \int_0^{1+i} (x^2 - iy) dx = \int_0^1 (x^2 - ix)(1+i) dx$ as range of x from 0 to 1



$$= (1+i) \left[\frac{x^3}{3} - i \frac{x^2}{2} \right]_0^1 = (1+i) \left(\frac{1}{3} - \frac{1}{2}i \right) = \frac{(1+i)(2-3i)}{6} = \frac{5}{6} - \frac{1}{6}i$$

b) Along $y=x^2, dy=2x dx$ so that $dz=dx+idy=(1+2ix)dx$
 $\therefore \int_0^{1+i} (x^2 - iy) dx = \int_0^1 (x^2 - ix^2)(1+2ix) dx = \int_0^1 x^2(1-i)(1+2ix) dx$
 $= (1-i) \int_0^1 x^2(1+2ix) dx = (1-i) \left[\frac{x^3}{3} + i \frac{2x^4}{2} \right]_0^1$
 $= (1-i) \left[\frac{1}{3} + \frac{1}{2}i \right] = \frac{(1-i)(2+3i)}{6}$
 $= \frac{1}{6} (2+3i-2i+3) = \frac{5}{6} + \frac{1}{6}i$

which is the required value of given integral.