

Again, $f(z) = |z|^2$

$$\Rightarrow f(z) = u + iv = |x + iy|^2$$

$$\Rightarrow u + iv = x^2 + y^2$$

$$\Rightarrow u = x^2 + y^2 \text{ and } v = 0$$

$$\therefore \frac{\partial u}{\partial x} = 2x, \frac{\partial u}{\partial y} = 2y, \frac{\partial v}{\partial x} = 0 \text{ and } \frac{\partial v}{\partial y} = 0$$

$$\text{At } z = 0, \frac{\partial u}{\partial x} = 0, \frac{\partial u}{\partial y} = 0, \frac{\partial v}{\partial x} = 0 \text{ and } \frac{\partial v}{\partial y} = 0$$

Thus the Cauchy-Riemann equations are satisfied at $z = 0$ but not in the neighbourhood $|z - 0| < \delta$. (3)

Thus $f(z) = |z|^2$ is differentiable at $z = 0$ but not analytic there.

Example-19. Show that $f(z) = 2x + ixy^2$ is no where analytic.

[RUH-1996]

(4)

Solution : Let $f(z) = u(x, y) + iv(x, y)$

$$\Rightarrow 2x + ixy^2 = u(x, y) + iv(x, y)$$

$$\Rightarrow u(x, y) = 2x \text{ and } v(x, y) = xy^2$$

$$\therefore \frac{\partial u}{\partial x} = 2, \frac{\partial u}{\partial y} = 0, \frac{\partial v}{\partial x} = y^2 \text{ and } \frac{\partial v}{\partial y} = 2xy$$

$$\text{Thus we see that } \frac{\partial u}{\partial x} \neq \frac{\partial v}{\partial y} \text{ and } \frac{\partial u}{\partial y} \neq -\frac{\partial v}{\partial x}.$$

That is, Cauchy-Riemann equations are not satisfied anywhere. Hence $f(z)$ is not analytic at any point, that is, $f(z)$ is no where analytic.

Example-20. If p and q are functions of x and y satisfying Laplace's equation, then show that $(u + iv)$ is analytic where $u = \frac{\partial p}{\partial y} - \frac{\partial q}{\partial x}$ and $v = \frac{\partial p}{\partial x} + \frac{\partial q}{\partial y}$. [RUH-1999]

Solution : Given that p and q are functions of x and y satisfying Laplace's equation.

$$\therefore \frac{\partial^2 p}{\partial x^2} + \frac{\partial^2 p}{\partial y^2} = 0 \dots\dots (1)$$

$$\text{and } \frac{\partial^2 q}{\partial x^2} + \frac{\partial^2 q}{\partial y^2} = 0 \dots\dots (2)$$

Similarly, from $v(x, y) = c_2$ we have slope of the second curve

$$m_2 = -\frac{v_x}{v_y} \dots\dots (3)$$

$$\text{Product of the slopes, } m_1 m_2 = \frac{-u_x}{u_y} \cdot \frac{-v_x}{v_y}.$$

$$\Rightarrow m_1 m_2 = \frac{v_y}{-v_x} \cdot \frac{v_x}{v_y} = -1 \text{ by (1)}$$

Hence the given system of families of curves are orthogonal.

Example-28. If $f(z) = u + iv$ is analytic in a region R and if u and v have continuous second order partial derivatives in R , then u and v are harmonic in R . [DUH-1986, 1989, 1991, JUH-1986, 87]

Solution : Given $f(z) = u + iv$ is analytic in the region R . So, by Cauchy-Riemann equations we have

$$\frac{\partial u}{\partial x} = \frac{\partial v}{\partial y} \dots\dots (1)$$

$$\text{and } \frac{\partial u}{\partial y} = -\frac{\partial v}{\partial x} \dots\dots (2)$$

Again given u and v have continuous second order partial derivatives in R . So we have

$$\frac{\partial^2 u}{\partial x \partial y} = \frac{\partial^2 u}{\partial y \partial x} \dots\dots (3)$$

$$\text{and } \frac{\partial^2 v}{\partial x \partial y} = \frac{\partial^2 v}{\partial y \partial x} \dots\dots (4)$$

Now from (3) we get

$$\begin{aligned} \frac{\partial}{\partial x} \left(\frac{\partial u}{\partial y} \right) &= \frac{\partial}{\partial y} \left(\frac{\partial u}{\partial x} \right) \\ \Rightarrow \frac{\partial}{\partial x} \left(-\frac{\partial v}{\partial x} \right) &= \frac{\partial}{\partial y} \left(\frac{\partial v}{\partial y} \right), \quad [\text{by (1) and (2)}] \end{aligned}$$

$$\Rightarrow -\frac{\partial^2 v}{\partial x^2} = \frac{\partial^2 v}{\partial y^2}$$

$$\Rightarrow \frac{\partial^2 v}{\partial x^2} + \frac{\partial^2 v}{\partial y^2} = 0$$

Thus, v satisfy Laplace equation and hence it is harmonic.

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Again, from (4) we get

$$\begin{aligned}\frac{\partial}{\partial x} \left(\frac{\partial v}{\partial y} \right) &= \frac{\partial}{\partial y} \left(\frac{\partial v}{\partial x} \right) \\ \Rightarrow \frac{\partial}{\partial x} \left(\frac{\partial u}{\partial x} \right) &= \frac{\partial}{\partial y} \left(-\frac{\partial u}{\partial y} \right), \quad [\text{by (1) and (2)}] \\ \Rightarrow \frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} &= 0\end{aligned}$$

Thus, u satisfy **Laplace equation** and hence it is harmonic.

Example-29. If $f(z) = u + iv$ is a analytic function of $z = x + iy$ and ϕ is any function of x and y with differential coefficient of first order, then show that

$$\left(\frac{\partial \phi}{\partial x} \right)^2 + \left(\frac{\partial \phi}{\partial y} \right)^2 = \left\{ \left(\frac{\partial \phi}{\partial u} \right)^2 + \left(\frac{\partial \phi}{\partial v} \right)^2 \right\} |f'(z)|^2 \quad [\text{RUH-2001}]$$

Solution : We have $\phi = \phi(x, y)$

$$\therefore \frac{\partial \phi}{\partial x} = \frac{\partial \phi}{\partial u} \frac{\partial u}{\partial x} + \frac{\partial \phi}{\partial v} \frac{\partial v}{\partial x} \dots\dots (1)$$

$$\frac{\partial \phi}{\partial y} = \frac{\partial \phi}{\partial u} \frac{\partial u}{\partial y} + \frac{\partial \phi}{\partial v} \frac{\partial v}{\partial y} \dots\dots (2)$$

From Cauchy-Riemann equations we have

$$\frac{\partial u}{\partial x} = \frac{\partial v}{\partial y} \text{ and } \frac{\partial u}{\partial y} = -\frac{\partial v}{\partial x} \dots\dots (3)$$

By (3), (2) becomes

$$\frac{\partial \phi}{\partial y} = \frac{\partial \phi}{\partial u} \left(-\frac{\partial v}{\partial x} \right) + \frac{\partial \phi}{\partial v} \cdot \frac{\partial u}{\partial x} \dots\dots (4)$$

Squaring and adding (1) and (4) we get

$$\begin{aligned}\left(\frac{\partial \phi}{\partial x} \right)^2 + \left(\frac{\partial \phi}{\partial y} \right)^2 &= \left(\frac{\partial \phi}{\partial u} \right)^2 \left(\frac{\partial u}{\partial x} \right)^2 + \left(\frac{\partial \phi}{\partial v} \right)^2 \left(\frac{\partial v}{\partial x} \right)^2 + 2 \frac{\partial \phi}{\partial u} \frac{\partial u}{\partial x} \frac{\partial \phi}{\partial v} \frac{\partial v}{\partial x} \\ &\quad + \left(\frac{\partial \phi}{\partial u} \right)^2 \left(\frac{\partial v}{\partial x} \right)^2 + \left(\frac{\partial \phi}{\partial v} \right)^2 \left(\frac{\partial u}{\partial x} \right)^2 - 2 \frac{\partial \phi}{\partial u} \frac{\partial u}{\partial x} \frac{\partial \phi}{\partial v} \frac{\partial v}{\partial x} \\ &= \left(\frac{\partial \phi}{\partial u} \right)^2 \left\{ \left(\frac{\partial u}{\partial x} \right)^2 + \left(\frac{\partial v}{\partial x} \right)^2 \right\} + \left(\frac{\partial \phi}{\partial v} \right)^2 \left\{ \left(\frac{\partial u}{\partial x} \right)^2 + \left(\frac{\partial v}{\partial x} \right)^2 \right\}\end{aligned}$$

N. B. For analyticity Cauchy-Riemann equations must be satisfied and also the first order partial derivatives of u and v should be continuous. Here the second condition is not satisfied and hence $f(z)$ is not analytic at $z = 0$.

Example-35(a). Prove that the function $f(z) = z^2 + 5iz + 3 - i$ satisfy Cauchy-Riemann equations. [NUH(Phy)-2005]

Solution : Given that $f(z) = z^2 + 5iz + 3 - i$

$$\Rightarrow u + iv = (x + iy)^2 + 5i(x + iy) + 3 - i$$

$$= x^2 + 2ixy - y^2 + 5ix - 5y + 3 - i$$

$$= (x^2 - y^2 + 5y + 3) + i(2xy + 5x - 1)$$

Equating real and imaginary parts we get

$$\Rightarrow u = x^2 - y^2 + 5y + 3 \text{ and } v = 2xy + 5x - 1$$

$$\therefore \frac{\partial u}{\partial x} = 2x, \frac{\partial u}{\partial y} = -2y + 5, \frac{\partial v}{\partial x} = 2y + 5 \text{ and } \frac{\partial v}{\partial y} = 2x$$

$$\therefore \frac{\partial u}{\partial x} = 2x = \frac{\partial v}{\partial y} \dots\dots (1)$$

$$\text{and, } \frac{\partial u}{\partial y} = -(2y + 5) = -\frac{\partial v}{\partial x} \dots\dots (2)$$

From (1) and (2) we see that the given equation satisfy the Cauchy-Riemann equations. **(Proved)**

Example-35(b). Test for analyticity of $W_1 = f_1(z) = |z|^2$ and $W_2 = f_2(z) = \frac{1}{z}$. [NU(Pre)-2006]

Solution : (i) Given that $W_1 = f_1(z) = |z|^2$

$$\Rightarrow u_1 + iv_1 = |x + iy|^2$$

$$\Rightarrow u_1 + iv_1 = x^2 + y^2$$

$$\Rightarrow u_1 = x^2 + y^2 \text{ and } v_1 = 0$$

$$\therefore \frac{\partial u_1}{\partial x} = 2x, \frac{\partial u_1}{\partial y} = 2y, \frac{\partial v_1}{\partial x} = 0, \frac{\partial v_1}{\partial y} = 0$$

$$\Rightarrow \frac{\partial u_1}{\partial x} = 2x \neq \frac{\partial v_1}{\partial y} \text{ and } \frac{\partial u_1}{\partial y} = 2y \neq -\frac{\partial v_1}{\partial x}$$

Therefore, $W_1 = f_1(z) = |z|^2$ does not satisfy Cauchy-Riemann equations and hence not analytic.

(ii) Given that $w_2 = f_2(z) = \frac{1}{z}$

$$\Rightarrow u_2 + iv_2 = \frac{1}{z}$$

$$\Rightarrow u_2 = \frac{1}{z} \text{ and } v_2 = 0$$

$$\therefore f'(z) = u + iv$$

$$= 6x^2 - 6y^2 + 6y + c + i(12xy - 6x)$$

$$= 6(x^2 - y^2 + 2ixy) - 6i(x + iy) + c$$

$$= 6(x^2 + i^2 y^2 + 2ixy) - 6i(x + iy) + c$$

$$= 6(x + iy)^2 - 6i(x + iy) + c$$

$$\Rightarrow \frac{df}{dz} = 6z^2 - 6iz + c$$

$$\Rightarrow \int df = \int (6z^2 - 6iz + c) dz$$

$$\Rightarrow f = 6 \cdot \frac{z^3}{3} - 6i \frac{z^2}{2} + cz + D,$$

[D = integrating constant]

$$\Rightarrow f(z) = 2z^3 - 3iz^2 + cz + D \dots\dots (5)$$

$$\text{Given } f(0) = 3 - 2i \text{ and } f(1) = 6 - 5i \dots\dots (6)$$

Putting $z = 0$ in (5) we get

$$f(0) = 0 - 0 + 0 + D$$

$$\Rightarrow 3 - 2i = D \dots\dots (7) \quad [\text{by (6)}]$$

Putting $z = 1$ in (5) we get

$$f(1) = 2 - 3i + c + D$$

$$\Rightarrow 6 - 5i = 2 - 3i + c + 3 - 2i; \quad [\text{by (6) and (7)}]$$

$$\Rightarrow 6 - 5i = 5 - 5i + c$$

$$\Rightarrow 6 - 5 = c \Rightarrow c = 1$$

Putting the values of C and D in (5) we get

$$f(z) = 2z^3 - 3iz^2 + z + 3 - 2i$$

$$\therefore f(1 + i) = 2(1 + i)^3 - 3i(1 + i)^2 + (1 + i) + 3 - 2i; \text{ by putting } z = 1 + i$$

$$= 2(1 + 3i - 3 - i) - 3i(1 + 2i - 1) + 1 + i + 3 - 2i$$

$$= 2 + 6i - 6 - 2i - 3i + 6 + 3i + 4 - i = 6 + 3i. \quad (\text{Ans})$$

Example-39. Prove that the function $u = 3x^2y + 2x^2 - y^3 - 2y^2$ is harmonic. Find its harmonic conjugate v and express $u + iv$ as an analytic function of z . **[RUH-1997, 2002, 2004, CUH-1989]**

Solution : Given that $u = 3x^2y + 2x^2 - y^3 - 2y^2$

$$\therefore \frac{\partial u}{\partial x} = 6xy + 4x \dots\dots (1)$$

$$\frac{\partial u}{\partial y} = 3x^2 - 3y^2 - 4y \dots\dots (2)$$

$$\frac{\partial^2 u}{\partial x^2} = 6y + 4 \dots\dots (3)$$

$$\frac{\partial^2 u}{\partial y^2} = -6y - 4 \dots\dots (4)$$

$$\therefore \frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} = 6y + 4 - 6y - 4 = 0$$

$\Rightarrow u$ satisfied Laplace equation. Hence u is harmonic.

By Cauchy-Riemann equations we have

$$\frac{\partial v}{\partial x} = -\frac{\partial u}{\partial y} = -3x^2 + 3y^2 + 4y \quad [\text{by (2)}]$$

By integrating this w. r. to x keeping y as constant

$$v = \int (-3x^2 + 3y^2 + 4y) dx$$

$$\Rightarrow v = -x^3 + 3xy^2 + 4xy + F(y) \dots\dots (5)$$

$$\Rightarrow \frac{\partial v}{\partial y} = 6xy + 4x + F'(y)$$

$$\Rightarrow \frac{\partial u}{\partial x} = 6xy + 4x + F'(y); \quad \text{by C-R equation.}$$

$$\Rightarrow 6xy + 4x = 6xy + 4x + F'(y); \quad [\text{by (1)}]$$

$$\Rightarrow 0 = F'(y)$$

$$\therefore F(y) = c_1 \text{ by integrating}$$

Putting this value in (5) we get

$$v = -x^3 + 3xy^2 + 4xy + c_1$$

$$\text{Let } f(z) = u + iv$$

$$= 3x^2y + 2x^2 - y^3 - 2y^2 + i(-x^3 + 3xy^2 + 4xy + c_1)$$

$$= (-ix^3 + 3ixy^2 + 3x^2y - y^3) + 2(x^2 - y^2 + 2ixy) + ic_1$$

$$= -i(x^3 + 3ix^2y + 3i^2xy^2 + i^3y) + 2(x^2 + 2ixy + i^2y^2) + c$$

$$= -i(x + iy)^3 + 2(x + iy)^2 + c, \text{ where } c = ic_1$$

$$\Rightarrow f(z) = u + iv = -iz^3 + 2z^2 + c. \quad (\text{Ans})$$

By Milne's method :

$$\text{Given that } u = 3x^2y + 2x^2 - y^3 - 2y^2$$

$$\therefore \frac{\partial u}{\partial x} = 6xy + 4x = \phi_1(x, y), \text{ say } \dots\dots (1)$$

$$\frac{\partial^2 u}{\partial x^2} = 6y + 4 \dots\dots (2)$$

$$\frac{\partial u}{\partial y} = 3x^2 - 3y^2 - 4y = \phi_2(x, y), \text{ say } \dots\dots (3)$$

$$\frac{\partial^2 u}{\partial y^2} = -6y - 4 \dots\dots (4)$$

$$(2) + (4) \text{ gives, } \frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} = 6y + 4 - 6y - 4 = 0$$

$$\Rightarrow u \text{ satisfy Laplace equation}$$

$$\Rightarrow u \text{ is harmonic.}$$

Putting $x = z$ and $y = 0$ in (1) and (3) we get

$$\phi_1(z, 0) = 0 + 4z = 4z$$

$$\text{and } \phi_2(z, 0) = 3z^2 - 0 - 0 = 3z^2$$

By Milne's theorem we have

$$\begin{aligned} f'(z) &= \phi_1(z, 0) - i\phi_2(z, 0) \\ &= 4z - i3z^2 \end{aligned}$$

$$\Rightarrow f(z) = 2z^2 - iz^3 + c \text{ by integrating}$$

$$\begin{aligned} \Rightarrow u + iv &= 2(x + iy)^2 - i(x + iy)^3 + c \\ &= 2(x^2 + 2ixy + i^2y^2) - i(x^3 + 3ix^2y + 3i^2xy^2 + i^3y^3) + c \\ &= 2x^2 + 4ixy - 2y^2 - ix^3 + 3x^2y - 3ixy^2 - y^3 + c_1 + ic_2 \end{aligned}$$

$$\text{where } c = c_1 + ic_2$$

Equating imaginary parts we get,

$$v = 4xy - x^3 - 3xy^2 + c_2$$

$$\left. \begin{aligned} \text{Thus, } v &= -x^3 - 3xy^2 + 4xy + c_2 \\ \text{and } u + iv &= -iz^3 + 2z^2 + c \end{aligned} \right\} \text{ (Ans)}$$

Example-40. Show that the function $u = 2x - x^3 + 3xy^2$ is harmonic and also find the harmonic conjugate if $f(z) = u + iv$ is analytic. [DUH-1991, 2003, CUH-1985, JUH-1987, 1989]

Solution : Given that $u = 2x - x^3 + 3xy^2$

$$\therefore \frac{\partial u}{\partial x} = 2 - 3x^2 + 3y^2 = \phi_1(x, y), \text{ say } \dots\dots (1)$$

$$\frac{\partial u}{\partial y} = 6xy = \phi_2(x, y), \text{ say } \dots\dots (2)$$

$$\frac{\partial^2 u}{\partial x^2} = -6x \dots\dots (3)$$

$$\frac{\partial^2 u}{\partial y^2} = 6x \dots\dots (4)$$

$$(3) + (4) \text{ gives, } \frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} = -6x + 6x = 0$$

This shows that u satisfy Laplace equation and hence u is harmonic.

To find the harmonic conjugate v , we have by putting $x = z$ and $y = 0$ in (1) and (2) we get

$$\phi_1(z, 0) = 2 - 3z^2$$

$$\text{and } \phi_2(z, 0) = 0$$

By Milne's theorem we have

$$\begin{aligned} f'(z) &= \phi_1(z, 0) - i\phi_2(z, 0) \\ &= 2 - 3z^2 - 0 \end{aligned}$$

$$\begin{aligned} \therefore f(z) &= \int (2 - 3z^2) dz \\ &= 2z - z^3 + c \end{aligned}$$

$$\begin{aligned} \Rightarrow u + iv &= 2(x + iy) - (x + iy)^3 + c \\ &= 2(x + iy) - (x^3 + 3ix^2y + 3i^2xy^2 + i^3y^3) + c \\ &= 2(x + iy) - x^3 - 3ix^2y + 3xy^2 + iy^3 + c \\ &= (2x - x^3 + 3xy^2) + i(2y - 3x^2y + y^3 + c_1); \text{ where } ic_1 = c \end{aligned}$$

Equating imaginary parts we have

$$v = 2y - 3x^2y + y^3 + c_1 \quad (\text{Ans})$$

Example-41. Find the harmonic conjugate of the function $u = x^3 + 6x^2y - 3xy^2 - 2y^3$. [DUH-1987, 1991, JUH-1992]

Solution : Given $u = x^3 + 6x^2y - 3xy^2 - 2y^3$

$$\begin{aligned} \therefore \frac{\partial u}{\partial x} &= \frac{\partial}{\partial x} (x^3 + 6x^2y - 3xy^2 - 2y^3) \\ &= 3x^2 + 12xy - 3y^2 = \phi_1(x, y), \text{ say } \dots\dots (1) \end{aligned}$$

$$\begin{aligned} \frac{\partial u}{\partial y} &= \frac{\partial}{\partial y} (x^3 + 6x^2y - 3xy^2 - 2y^3) \\ &= 6x^2 - 6xy - 6y^2 = \phi_2(x, y), \text{ say } \dots\dots (2) \end{aligned}$$

$$\begin{aligned} \frac{\partial^2 u}{\partial x^2} &= \frac{\partial}{\partial x} (3x^2 + 12xy - 3y^2) \\ &= 6x + 12y \dots\dots (3) \end{aligned}$$

$$\begin{aligned} \frac{\partial^2 u}{\partial y^2} &= \frac{\partial}{\partial y} (6x^2 - 6xy - 6y^2) \\ &= -6x - 12y \dots\dots (4) \end{aligned}$$

$$(3) + (4) \text{ gives, } \frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} = 6x + 12y - 6x - 12y = 0$$

Since u satisfies Laplace equation, so u is harmonic.

Let v be the harmonic conjugate of u , so that

$$f(z) = u + iv \text{ is analytic.}$$

$$\text{Now from (1), } \phi_1(z, 0) = 3z^2 + 0 - 0 = 3z^2$$

$$\text{and from (2), } \phi_2(z, 0) = 6z^2 - 0 - 0 = 6z^2$$

By Milne's method we have

$$\begin{aligned}
 f'(z) &= \phi_1(z, 0) - i\phi_2(z, 0) \\
 &= 3z^2 - 6iz^2 \\
 \Rightarrow f(z) &= \int (3z^2 - 6iz^2) dz \\
 \Rightarrow u + iv &= \int (3 - 6i) z^2 dz \\
 &= (3 - 6i) \frac{z^3}{3} + c_1 + ic_2, \text{ where } c_1 + ic_2 = \text{complex constant} \\
 &= (1 - 2i) z^3 + c_1 + ic_2 \\
 &= (1 - 2i) (x + iy)^3 + c_1 + ic_2 \\
 &= (1 - 2i) (x^3 + 3ix^2y - 3xy^2 - iy^3) + c_1 + ic_2 \\
 &= x^3 + 3ix^2y - 3xy^2 - iy^3 - i2x^3 + 6x^2y + 6ixy^2 - 2y^3 + c_1 + ic_2 \\
 &= (x^3 - 3xy^2 + 6x^2y - 2y^3 + c_1) + i(3x^2y - y^3 - 2x^3 + 6xy^2 + c_2)
 \end{aligned}$$

Equating imaginary parts we get,

$$v = 3x^2y - y^3 - 2x^3 + 6xy^2 + c_2. \quad (\text{Ans})$$

Example-42. Show that $u = x^3 - 3xy^2 + 3x^2 - 3y^2 + 1$ is harmonic function. Find v such that $u + iv$ is analytic.

[NUH-1998, 2006, RUH-1986, CUH-1986, JUH (Phy)-1996]

Solution : Given $u = x^3 - 3xy^2 + 3x^2 - 3y^2 + 1$

$$\begin{aligned}
 \therefore \frac{\partial u}{\partial x} &= \frac{\partial}{\partial x} (x^3 - 3xy^2 + 3x^2 - 3y^2 + 1) \\
 &= 3x^2 - 3y^2 + 6x = \phi_1(x, y), \text{ say } \dots\dots (1)
 \end{aligned}$$

$$\begin{aligned}
 \frac{\partial u}{\partial y} &= \frac{\partial}{\partial y} (x^3 - 3xy^2 + 3x^2 - 3y^2 + 1) \\
 &= -6xy - 6y = \phi_2(x, y), \text{ say } \dots\dots (2)
 \end{aligned}$$

$$\begin{aligned}
 \frac{\partial^2 u}{\partial x^2} &= \frac{\partial}{\partial x} (3x^2 - 3y^2 + 6x) \\
 &= 6x + 6 \dots\dots (3)
 \end{aligned}$$

$$\begin{aligned}
 \frac{\partial^2 u}{\partial y^2} &= \frac{\partial}{\partial y} (-6xy - 6y) \\
 &= -6x - 6 \dots\dots (4)
 \end{aligned}$$

$$(3) + (4) \text{ gives, } \frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} = 6x + 6 - 6x - 6$$

$$\Rightarrow \nabla^2 u = 0$$

$\therefore u$ satisfies Laplace equation, so u is a harmonic function.

Let v is the harmonic conjugate of u , so that $f(z) = u + iv$ is analytic.

2nd Part : Putting $x = z$, $y = 0$ in (1) and (2) we get

$$\phi_1(z, 0) = 3z^2 + 6z$$

$$\text{and } \phi_2(z, 0) = -0 - 0 = 0$$

By Milne's method we have

$$\begin{aligned} f'(z) &= \phi_1(z, 0) - i\phi_2(z, 0) \\ &= 3z^2 + 6z - 0i \end{aligned}$$

$$\Rightarrow f(z) = \int (3z^2 + 6z) dz$$

$$\Rightarrow u + iv = 3 \cdot \frac{z^3}{3} + 6 \cdot \frac{z^2}{2} + c_1 + ic_2, \text{ where } c_1 + ic_2 \text{ is complex constant.}$$

$$= z^3 + 3z^2 + c_1 + ic_2$$

$$= (x + iy)^3 + 3(x + iy)^2 + c_1 + ic_2$$

$$= x^3 + 3ix^2y - 3xy^2 - iy^3 + 3x^2 + 6ixy - 3y^2 + c_1 + ic_2$$

$$= x^3 - 3xy^2 + 3x^2 - 3y^2 + c_1 + i(3x^2y - y^3 + 6xy + c_2)$$

Equating imaginary parts we get

$$v = 3x^2y - y^3 + 6xy + c_2. \quad (\text{Ans})$$

Example-43. Show that $u = 3x^2y + 2x^2 - y^3 - 2y^2$ is harmonic and hence find its harmonic conjugate v if $f(z) = u + iv$ is analytic.

[NUH-2002]

Solution : Given $u = 3x^2y + 2x^2 - y^3 - 2y^2$

$$\therefore \frac{\partial u}{\partial x} = \frac{\partial}{\partial x} (3x^2y + 2x^2 - y^3 - 2y^2)$$

$$= 6xy + 4x = \phi_1(x, y), \text{ say } \dots\dots (1)$$

$$\frac{\partial u}{\partial y} = \frac{\partial}{\partial y} (3x^2y + 2x^2 - y^3 - 2y^2)$$

$$= 3x^2 - 3y^2 - 4y = \phi_2(x, y), \text{ say } \dots\dots (2)$$

$$\frac{\partial^2 u}{\partial x^2} = \frac{\partial}{\partial x} (6xy + 4x)$$

$$= 6y + 4 \dots\dots (3)$$

$$\frac{\partial^2 u}{\partial y^2} = \frac{\partial}{\partial y} (3x^2 - 3y^2 - 4y)$$

$$= -6y - 4 \dots\dots (4)$$

$$(3) + (4) \text{ gives, } \frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} = 6y + 4 - 6y - 4$$

$$\Rightarrow \nabla^2 u = 0$$

Since u satisfies Laplace equation, so u is harmonic. Let v is the harmonic conjugate of u , so that $f(z) = u + iv$ is analytic.

Putting $x = z$, $y = 0$ in (1) and (2) we get

$$\phi_1(z, 0) = 0 + 4z = 4z$$

$$\text{and } \phi_2(z, 0) = 3z^2 - 0 - 0 = 3z^2$$

\therefore By Milne's method we have

$$f'(z) = \phi_1(z, 0) - i\phi_2(z, 0)$$

$$\Rightarrow f'(z) = 4z - i3z^2$$

$$\Rightarrow f(z) = \int (4z - i3z^2) dz$$

$$\Rightarrow u + iv = 4 \cdot \frac{z^2}{2} - i3 \frac{z^3}{3} + c_1 + ic_2, \text{ where } c_1 + ic_2 \text{ is complex constant.}$$

$$= 2z^2 - iz^3 + c_1 + ic_2$$

$$= 2(x + iy)^2 - i(x + iy)^3 + c_1 + ic_2$$

$$= 2x^2 + 4ixy - 2y^2 - ix^3 + 3x^2y + i3xy^2 - y^3 + c_1 + ic_2$$

$$= (2x^2 - 2y^2 + 3x^2y - y^3 + c_1) + i(4xy - x^3 + 3xy^2 + c_2)$$

Equating imaginary parts we get

$$v = 4xy - x^3 + 3xy^2 + c_2. \text{ (Ans)}$$

Example-44. Show that $\psi(x, y) = \frac{1}{2} \log(x^2 + y^2)$ is a harmonic in the region $C - \{(0, 0)\}$. Find the harmonic conjugate of this function such that $f(z) = \psi + i\phi$ is analytic and also find $f(z)$ in terms of z .
[NUH-2004, DUH-1986]

Solution : Given $\psi = \psi(x, y) = \frac{1}{2} \log(x^2 + y^2)$

$$\therefore \frac{\partial \psi}{\partial x} = \frac{1}{2} \cdot \frac{1}{x^2 + y^2} \cdot 2x = \frac{x}{x^2 + y^2} = \phi_1(x, y), \text{ say } \dots\dots (1)$$

$$\frac{\partial \psi}{\partial y} = \frac{1}{2} \cdot \frac{1}{x^2 + y^2} \cdot 2y = \frac{y}{x^2 + y^2} = \phi_2(x, y), \text{ say } \dots\dots (2)$$

$$\frac{\partial^2 \psi}{\partial x^2} = \frac{\partial}{\partial x} \left(\frac{x}{x^2 + y^2} \right) = \frac{(x^2 + y^2) \cdot 1 - x \cdot 2x}{(x^2 + y^2)^2} = \frac{y^2 - x^2}{(x^2 + y^2)^2} \dots\dots (3)$$

$$\frac{\partial^2 \psi}{\partial y^2} = \frac{\partial}{\partial y} \left(\frac{y}{x^2 + y^2} \right) = \frac{(x^2 + y^2) \cdot 1 - y \cdot 2y}{(x^2 + y^2)^2} = \frac{x^2 - y^2}{(x^2 + y^2)^2} \dots\dots (4)$$

Example-3. Evaluate $\int_B \frac{dz}{z^2(z^2 + 9)}$ where B is the circle $|z| = 2$,

described in the positive direction, together with the circle $|z| = 1$ described in the negative direction. [RUH-1999]

Solution :

$$\text{Let } \int_B \frac{dz}{z^2(z^2 + 9)} = \int_B f(z) dz$$

$$\text{where } f(z) = \frac{1}{z^2(z^2 + 9)}$$

$f(z)$ fails to be analytic at $z^2 = 0$ and $z^2 + 9 = 0$

That is, at $z = 0$ and $z = \pm 3i$

all of which lie outside the annular region with boundary B. Hence by Cauchy's integral theorem

$$\begin{aligned} \int_B f(z) dz &= 0 \\ \Rightarrow \int_B \frac{dz}{z^2(z^2 + 9)} &= 0 \end{aligned}$$

Example-4. Show that

$$\frac{1}{2\pi i} \oint \frac{e^z}{z-2} dz = \begin{cases} e^2, & \text{if } C \text{ is the circle } |z| = 3 \\ 0, & \text{if } C \text{ is the circle } |z| = 1 \end{cases} \quad [\text{DUH-1984}]$$

Solution : From Cauchy's integral formula we have

$$f(a) = \frac{1}{2\pi i} \oint_C \frac{f(z)}{z-a} dz \dots (1)$$

Here $f(z) = e^z$ is analytic inside and on the circle $|z| = 3$.

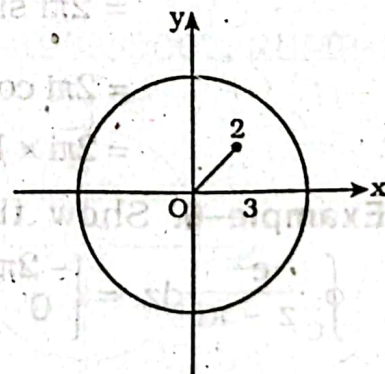
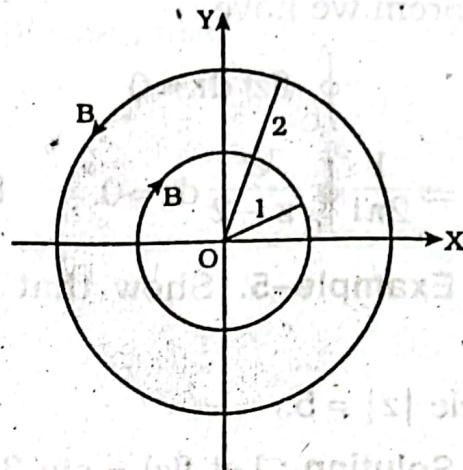
Again $z = a = 2$

$$\Rightarrow |z| = |2| = 2 < 3$$

$\therefore z = 2$ lies inside the circle $|z| = 3$

$$\begin{aligned} \text{Hence by (1), } \frac{1}{2\pi i} \oint_C \frac{e^z}{z-2} dz &= f(2) \\ &= e^2. \end{aligned}$$

(Showed)



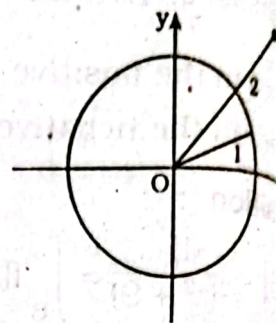
Again, $|z| = |2| = 2 > 1$

$\therefore z = 2$ lies outside the circle $|z| = 1$.

Hence by Cauchy's integral theorem we have

$$\oint_C f(z) dz = 0$$

$$\Rightarrow \frac{1}{2\pi i} \oint_C \frac{e^z}{z-2} dz = 0. \quad (\text{Showed})$$



Example-5. Show that $\oint_C \frac{\sin 3z}{z + \frac{\pi}{2}} dz = 2\pi i$, where C is

circle $|z| = 5$. [RUH-19]

Solution : Let $f(z) = \sin 3z$

Then $f(z) = \sin 3z$ is analytic inside and on the circle $|z| = 5$

Also, here $z = -\frac{\pi}{2}$

$$\Rightarrow |z| = \left| -\frac{\pi}{2} \right| = \frac{\pi}{2} = \frac{3.14}{2} = 1.57 < 5$$

$\therefore z = -\frac{\pi}{2}$ lies in the circle $|z| = 5$.

Hence by Cauchy's integral formula we have

$$\frac{1}{2\pi i} \oint_C \frac{f(z)}{z-a} dz = f(a)$$

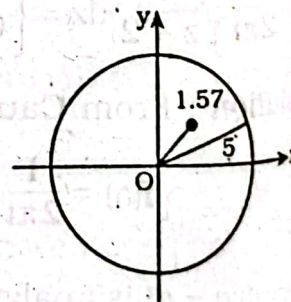
$$\Rightarrow \oint_C \frac{f(z)}{z-a} dz = 2\pi i f(a)$$

$$\Rightarrow \oint_C \frac{\sin 3z}{z + \frac{\pi}{2}} dz = 2\pi i f\left(-\frac{\pi}{2}\right)$$

$$= 2\pi i \sin\left(-\frac{3\pi}{2}\right)$$

$$= 2\pi i \cos 0^\circ$$

$$= 2\pi i \times 1 = 2\pi i. \quad (\text{Showed})$$



Example-6. Show that

$$\oint_C \frac{e^{3z}}{z-\pi i} dz = \begin{cases} -2\pi i, & \text{if } C \text{ is the circle } |z-1| = 4 \\ 0, & \text{if } C \text{ is the ellipse } |z-2| + |z+2| = 5 \end{cases}$$

[NUH-1999, RUH-1981, 15]

Solution : $f(z) = e^{3z}$ is analytic inside and on the circle $|z-1|$

• The Theorem is valid for both simply and multiply connected regions.

Cauchy's Theorem or Cauchy's Fundamental Theorem Cauchy's Integral Theorem.

Theorem-5. If $f(z)$ is analytic in a region R and on its boundary C with derivative $f'(z)$ which is continuous at all points inside R and on C , then

$$\oint_C f(z) dz = 0$$

[NUH-95, 97, 04 (Old), 06, NU(Phy)-04, RUH-05]

Proof : Let $z = x + iy$. Then $\frac{\partial z}{\partial x} = 1$ and $\frac{\partial z}{\partial y} = i$.

Given, $f(z)$ is analytic and $f'(z)$ is continuous.

$$\frac{\partial}{\partial z} [f(z)] = \frac{\partial}{\partial z} (u + iv), \text{ where } f(z) = u + iv = u(x, y) + iv(x, y)$$

$$\Rightarrow \frac{\partial}{\partial x} (u + iv) \cdot \frac{\partial x}{\partial z} = \frac{\partial}{\partial y} (u + iv) \cdot \frac{\partial y}{\partial z}; \quad \text{Since } f'(z) \text{ exist so } f'(z) \text{ will be independent of } z \text{ in any manner.}$$

$$\Rightarrow \left(\frac{\partial u}{\partial x} + i \frac{\partial v}{\partial x} \right) \cdot 1 = \left(\frac{\partial u}{\partial y} + i \frac{\partial v}{\partial y} \right) \cdot i$$

$$\Rightarrow \frac{\partial u}{\partial x} + i \frac{\partial v}{\partial x} = -i \frac{\partial u}{\partial y} + \frac{\partial v}{\partial y}$$

Equating real and imaginary parts we get,

$$\frac{\partial u}{\partial x} = \frac{\partial v}{\partial y} \dots\dots (1) \text{ and } \frac{\partial u}{\partial y} = -\frac{\partial v}{\partial x} \dots\dots (2)$$

which are continuous inside R and on C .

\therefore By applying Green's theorem we get,

$$\begin{aligned} \oint_C f(z) dz &= \oint_C (u + iv) (dx + i dy) \\ &= \oint_C (u dx - v dy) + i \oint_C (v dx + u dy) \\ &= \iint_R \left(-\frac{\partial v}{\partial x} - \frac{\partial u}{\partial y} \right) dx dy + i \iint_R \left(\frac{\partial u}{\partial x} - \frac{\partial v}{\partial y} \right) dx dy \\ &= \iint_R \left(-\frac{\partial v}{\partial x} + \frac{\partial v}{\partial x} \right) dx dy + i \iint_R \left(\frac{\partial v}{\partial y} - \frac{\partial v}{\partial y} \right) dx dy, \text{ [by (1) and (2)]} \\ &= 0 + i0 = 0 \\ \therefore \oint_C f(z) dz &= 0 \quad (\text{Proved}). \end{aligned}$$

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