

Advanced Calculus Class Test 2018

Time Allowed: 55 minutes .

- (1) Find all solutions of the equation $z^7 + 1 = 0$.
- (2) Show that the function

$$f(z) = z^2 - 2z$$

is differentiable.

- (3) Evaluate $\oint_C xy dx + (x - y^2) dy$ where C is the boundary of the following region: $D = \{(x, y) : 0 \leq x \leq 1, 1 \leq y \leq 3\}$.
- (4) Evaluate the contour integral $\int_\gamma 2z^2 dz$ where $\gamma(t) = t - 2it^2$, $t \in [0, 2]$.
- (5) Evaluate the integral $\int_\gamma \frac{e^{i\pi z}}{z^2 + 1} dz$ where γ is the circle of radius 2, centered at $z = i$, taken counterclockwise.
- (6) Obtain a Laurent series expansion about $z = 0$ for the function $f(z) = \frac{\sin(tz^2)}{z^7}$. What is the order of the pole at $z = 0$? What is the value of the residue at the pole?
- (7) Obtain a Taylor series expansion for $f(z) = \frac{1}{1 - z^2}$ valid for $|z| < 1$ and a Laurent series expansion valid for $|z| > 1$.

Formulas Over Page

Useful information

$$\frac{1}{1-z} = 1 + z + z^2 + z^3 + \dots, |z| < 1,$$

$$e^z = 1 + z + \frac{z^2}{2!} + \frac{z^3}{3!} + \dots$$

$$\sin z = z - \frac{z^3}{3!} + \frac{z^5}{5!} - \dots$$

$$e^{iz} = \cos z + i \sin z.$$

$$\int_{\gamma} f(z) dz = \int_a^b f(\gamma(t)) \gamma'(t) dt, \text{ where } \gamma = \gamma(t), t \in [a, b],$$

$$f^{(n)}(z) = \frac{n!}{2\pi i} \int_{\gamma} \frac{f(\xi)}{(\xi - z)^{n+1}} d\xi.$$

ADVANCED CALCULUS - Autumn 2018

CLASS TEST

(1) Find all solutions of the equation $z^7 + 1 = 0$

$$\rightarrow z^7 + 1 = 0 \Leftrightarrow z^7 = -1 = e^{i(\pi + 2k\pi)}, \quad k \in \mathbb{Z}$$

$$\Leftrightarrow z = (e^{i(\pi + 2k\pi)})^{1/7}$$

$$\Leftrightarrow z = e^{i(\frac{\pi}{7} + \frac{2k\pi}{7})}$$

$$k = -3 \Rightarrow z_1 = e^{i(\frac{\pi}{7} - \frac{6\pi}{7})} = e^{-i\frac{5\pi}{7}}$$

$$k = -2 \Rightarrow z_2 = e^{i(\frac{\pi}{7} - \frac{4\pi}{7})} = e^{-i\frac{3\pi}{7}}$$

$$k = -1 \Rightarrow z_3 = e^{i(\frac{\pi}{7} - \frac{2\pi}{7})} = e^{-i\frac{\pi}{7}}$$

$$k = 0 \Rightarrow z_4 = e^{i\frac{\pi}{7}}$$

$$k = 1 \Rightarrow z_5 = e^{i(\frac{\pi}{7} + \frac{2\pi}{7})} = e^{i\frac{3\pi}{7}}$$

$$k = 2 \Rightarrow z_6 = e^{i(\frac{\pi}{7} + \frac{4\pi}{7})} = e^{i\frac{5\pi}{7}}$$

$$k = 3 \Rightarrow z_7 = e^{i(\frac{\pi}{7} + \frac{6\pi}{7})} = e^{i\pi}$$

(2) show that the function $f(z) = z^2 - 2z$ is differentiable.

\rightarrow Let $z = x + iy$.

$$f(x+iy) = (x+iy)^2 - 2(x+iy) = x^2 - y^2 + 2xyi - 2x - 2iy =$$

$$= \underbrace{x^2 - y^2 - 2x}_{u(x,y)} + i \underbrace{(2xy - 2y)}_{v(x,y)}$$

$$\bullet u_x = 2x - 2$$

$$\bullet v_x = 2y$$

$$\bullet u_y = -2y$$

$$\bullet v_y = 2x - 2$$

\Rightarrow Therefore $u_x = v_y$ and $u_y = -v_x$ for all x and y , so the function F is differentiable for all x and y .

(3) Evaluate $\oint_C xy dx + (x - y^2) dy$, where C is the boundary of the following region: $D = \{(x,y) : 0 \leq x \leq 1, 1 \leq y \leq 3\}$

$$\begin{cases} P(x,y) = xy \Rightarrow \frac{\partial P}{\partial y} = x \\ Q(x,y) = x - y^2 \Rightarrow \frac{\partial Q}{\partial x} = 1 \end{cases}$$

By Green's theorem:

$$\begin{aligned} \oint_C P dx + Q dy &= \iint_D \left(\frac{\partial Q}{\partial x} - \frac{\partial P}{\partial y} \right) dx dy = \iint_D (1 - x) dx dy = \int_1^3 \left[x - \frac{x^2}{2} \right]_0^1 dy \\ &= \int_1^3 \left(1 - \frac{1}{2} \right) dy = \int_1^3 \frac{1}{2} dy = \frac{1}{2} [y]_1^3 = \frac{1}{2} [3 - 1] = 1 \end{aligned}$$

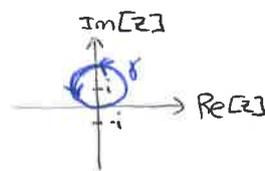
(4) Evaluate the contour integral $\int_{\gamma} 2z^2 dz$ where $\gamma(t) = t - 2it^2$, $t \in [0, 2]$

$$\Rightarrow \gamma(t) = t - 2it^2 \Rightarrow \gamma'(t) = 1 - 4it$$

$$\begin{aligned} \int_{\gamma} 2z^2 dz &= \int_0^2 2(t - 2it^2)^2 (1 - 4it) dt = \int_0^2 2(t^2 - 4it^3 - 4t^4)(1 - 4it) dt \\ &= \int_0^2 2(t^2 - 4it^3 - 4t^4 - 4it^3 - 16t^4 + 16it^5) dt = 2 \int_0^2 (t^2 - 8it^3 - 20t^4 + 16it^5) dt \\ &= 2 \left[\frac{t^3}{3} - 8i \frac{t^4}{4} - 20 \frac{t^5}{5} + 16i \frac{t^6}{6} \right]_0^2 = 2 \left[\frac{t^3}{3} - 2it^4 - 4t^5 + \frac{8}{3}it^6 \right]_0^2 \\ &= 2 \left[\frac{8}{3} - 2i(16) - 4(32) + \frac{8}{3}i(64) \right] = 2 \left[-\frac{376}{3} + \frac{416}{3}i \right] = \boxed{-\frac{752}{3} + \frac{832}{3}i} \end{aligned}$$

(5) Evaluate the integral $\int_{\gamma} \frac{e^{i\pi z}}{z^2 + 1} dz$, where γ is the circle of radius 1, centered at $z = i$, taken counterclockwise.

$$\Rightarrow z^2 + 1 = (z+i)(z-i)$$



$$\Rightarrow \int_{\gamma} \frac{e^{i\pi z}}{(z+i)(z-i)} dz = \int_{\gamma} \frac{e^{i\pi z}/(z+i)}{(z-i)} dz$$

Let $f(z) = \frac{e^{i\pi z}}{z+i}$, which is analytic inside γ .

The point $z_0 = i$ is inside γ . Therefore, by Cauchy's integral formula, we have that

$$\int_{\gamma} \frac{e^{inz}/(z+i)}{(z-i)} dz = f(i) 2\pi i = 2\pi i \frac{e^{-\pi}}{2i} = \pi e^{-\pi}$$

(6) Obtain a Laurent series expansion about $z=0$ for the function $f(z) = \frac{\sin(tz^2)}{z^7}$. What is the order of the pole at $z=0$? What is the value of the residue at the pole?

$$\begin{aligned} \bullet f(z) &= \frac{1}{z^7} \sin(tz^2) = \frac{1}{z^7} \left(tz^2 - \frac{(tz^2)^3}{3!} + \frac{(tz^2)^5}{5!} - \frac{(tz^2)^7}{7!} + \dots \right) \\ &= \frac{t}{z^5} - \frac{t^3}{3!z} + \frac{t^5 z^3}{5!} - \frac{t^7 z^7}{7!} + \dots \end{aligned}$$

• f has a pole of order 5 at the origin.

• The residue is $-\frac{t^3}{3!}$.

(7) Obtain a Taylor series expansion for $f(z) = \frac{1}{1-z^2}$ valid for $|z| < 1$ and a Laurent series expansion valid for $|z| > 1$.

$$(i) f(z) = \frac{1}{1-z^2} = \sum_{n=0}^{\infty} (z^2)^n = \sum_{n=0}^{\infty} z^{2n}, \quad |z|^2 < 1 \Rightarrow |z| < 1$$

$$(ii) f(z) = \frac{1}{1-z^2} = -\frac{1}{z^2} \frac{1}{1-\frac{1}{z^2}} = -\frac{1}{z^2} \sum_{n=0}^{\infty} \left(\frac{1}{z^2}\right)^n = -\frac{1}{z^2} \sum_{n=0}^{\infty} \frac{1}{z^{2n}} = -\sum_{n=0}^{\infty} \frac{1}{z^{2n+2}}$$

This second expansion is valid for $|\frac{1}{z^2}| < 1$ or $|z|^2 > 1 \Rightarrow |z| > 1$

