Exam results

- Mean 75
- Median 76
- Maximum 104

Grade computation:
$$10 + \sum_{j=1}^{6} n_j + C$$
, where $0 \le n_j \le 15$, and $0 \le C \le 10$.

Solutions are posted.

Reminders on the derivative from real calculus

$$f'(a) = \lim_{h \to 0} \frac{f(a+h) - f(a)}{h} = \lim_{x \to a} \frac{f(x) - f(a)}{x - a}$$

The complex derivative

$$f'(z) = \lim_{h \to 0} \frac{f(z+h) - f(z)}{h}$$

Is it the same story as in real calculus? Not quite, because $h \rightarrow 0$ as a two-dimensional limit.

Example

f(z) = z:

$$\lim_{h \to 0} \frac{f(z+h) - f(z)}{h} = \lim_{h \to 0} \frac{z+h-z}{h} = \lim_{h \to 0} \frac{h}{h} = 1.$$

Example

If $f(z) = \overline{z}$, then $f'(z) = \lim_{h \to 0} \frac{\overline{z+h} - \overline{z}}{h} = \lim_{h \to 0} \frac{\overline{h}}{h}$. If $h \to 0$ through real values, the limit is 1, but if $h \to 0$ through purely imaginary values, the limit is -1. So the two-dimensional limit does not exist: f'(z) does not exist.

A necessary condition for complex differentiability

Compute
$$\lim_{h\to 0} \frac{f(z+h) - f(z)}{h}$$
 in two ways.

When $h \rightarrow 0$ through real values, the limit equals $\frac{\partial f}{\partial x}$.

But if $h \to 0$ through purely imaginary values, the limit equals $\frac{1}{i} \cdot \frac{\partial f}{\partial y}$.

For f to be differentiable in the complex sense, these two limits must match, so a necessary requirement is that

$$\frac{\partial f}{\partial x} = -i\frac{\partial f}{\partial y}.$$

Examples

Example

Suppose $f(z) = |z|^2$. $\frac{\partial f}{\partial x} = 2x$, and $-i\frac{\partial f}{\partial y} = -2iy$. Conclusion: f does not have a complex derivative, except at the one point where x = 0 = y (that is, z = 0). Moreover, f'(0) = 0.

Example

Suppose $f(x + iy) = x^2 - yi$. A similar calculation shows that no complex derivative exists unless x = -1/2.

The Cauchy–Riemann equations

Complex form:

$$\frac{\partial f}{\partial x} = -i\frac{\partial f}{\partial y}$$

Real form for f = u + iv:

∂u ∂v		дu	∂v
$\overline{\partial x} = \overline{\partial y}$	and	$\frac{\partial y}{\partial y} =$	$-\frac{\partial x}{\partial x}$

Assignment

- 1. Suppose $f(x + iy) = e^x iy$. Is this function complex differentiable?
- 2. Suppose $f(z) = |z|^3$. Is this function complex differentiable?