# Chennai Mathematical Institute B.Sc Physics 

# Mathematical methods <br> Lecture 16 Complex analysis: applications-5 

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# . 1 Some properties of Legendre functions 

- Special values: Using the generating function in the form:

$$
\left(1-2 h z+h^{2}\right)^{-1 / 2}=1+h P_{1}(z)+h^{2} P_{2}(z)+. .
$$

We can show that $P_{n}(1)=1$, by expanding $(1-h)^{-1}$. Similarly, $P_{n}(-1)=(-1)^{n}$ follows by expanding $(1+h)^{-1}$. We also have $P_{n}(0)=0$ if $n$ is odd and $P_{n}(0)=(-1)^{n / 2} \frac{1.3 \cdot 5 \ldots(n-1)}{2 \cdot 4 . . n}$ when $n$ is even. This follows by expanding $\left(1+h^{2}\right)^{-1 / 2}$.

- zeros: The function, $\left(z^{2}-1\right)^{n}$ has $n$ (multiple) zeros at $z=1$ and an equal number at $z=-1$. It follows that $P_{n}(z) \propto \frac{d^{n}}{d z^{n}}\left[\left(z^{2}-1\right)^{n}\right]=0$ must have $n$ real roots, lying between $\pm 1$. These roots must be unequal. If this is not true, let $z_{*}$ be a double root. Then, $P_{n}\left(z_{*}\right)=0=P_{n}^{\prime}\left(z_{*}\right)$. But the Legendre equation is a second-order differential equation with a unique non-zero solution through $z=z_{*}$. But this solution would be identically zero if both function and its derivative vanished there! Hence we have reached a contradiction.
- Recurrence relations: If we set $K(z, h)=\left(1-2 z h+h^{2}\right)^{-1 / 2}$. We have:

$$
\begin{aligned}
\frac{\partial K}{\partial h} & =-\frac{(h-z)}{\left(1-2 z h+h^{2}\right)^{3 / 2}} \\
\left(1-2 z h+h^{2}\right) \frac{\partial K}{\partial h}+(h-z) K & =0
\end{aligned}
$$

# 1.2 Legendre functions: more properties 

- If we substitute the expansion, $K=\Sigma h^{n} P_{n}(z)$ and equate like powers of $h$, we obtain the three-term recurrence:

$$
\begin{equation*}
n P_{n}-(2 n-1) z P_{n-1}+(n-1) P_{n-2}=0 \tag{1}
\end{equation*}
$$

- Differentiating both sides of the generating function with respect to $z$, we obtain,

$$
\begin{aligned}
\left(1-2 z h+h^{2}\right)^{-3 / 2} & =\Sigma_{n=0}^{\infty} h^{n-1} \frac{d P_{n}}{d z} \\
(z-h) \Sigma_{n=0}^{\infty} h^{n-1} \frac{d P_{n}}{d z} & =\Sigma_{n=0}^{\infty} n h^{n-1} P_{n}(z) \\
\text { Now, } \frac{1-h z-h(z-h)}{\left(1-2 z h+h^{2}\right)^{3 / 2}} & =\frac{1}{\left(1-2 z h+h^{2}\right)^{1 / 2}} \\
(1-h z) \Sigma_{n=0}^{\infty} h^{n-1} P_{n}^{\prime}-h \Sigma_{n=0}^{\infty} n h^{n-1} P_{n} & =K(z, h)=\Sigma_{n=0}^{\infty} h^{n} P_{n}
\end{aligned}
$$

Equating like powers of $h$ on both sides, we get,

$$
\begin{align*}
n P_{n}-z P_{n}^{\prime} & =-P_{n-1}^{\prime}  \tag{2}\\
(n+1) P_{n} & =P_{n+1}^{\prime}-P_{n-1}^{\prime} \tag{3}
\end{align*}
$$

### 1.3 Legendre functions: contd.

- Since Legendre polynomials are functions of $\cos \theta=z$, we may express them in terms of trigonometric polynomials:

$$
\begin{aligned}
P_{0}(\cos \theta)= & 1 \\
P_{1}(\cos \theta)= & \cos \theta \\
P_{2}(\cos \theta)= & \frac{1}{4}(3 \cos 2 \theta+1) \\
P_{3}(\cos \theta)= & \frac{1}{8}[5 \cos 3 \theta+3 \cos \theta] \ldots \\
P_{n}(\cos \theta)= & 2 \frac{1.3 \cdot 5 \ldots(2 n-a)}{2 \cdot 4 \cdot 6 \ldots 2 n}\left[\cos n \theta+\frac{1 . n}{1 .(2 n-a)} \cos (n-2) \theta+\right. \\
& \left.\frac{1.3 \cdot n \cdot(n-1)}{1.2 \cdot(2 n-a)(2 n-3)} \cos (n-4) \theta+. .\right]
\end{aligned}
$$

This is done by writing, $K(\cos \theta, h)=\left(1-h e^{i \theta}\right)^{-1 / 2}\left(1-h e^{-i \theta}\right)^{-1 / 2}$ and expanding the factors using the Binomial series and equating the coef£cients of $h^{n}$ in both sides.

### 1.4 Legendre functions: orthogonality

- Legendre polynomials have the following important property:

$$
\begin{equation*}
\int_{-1}^{1} x^{k} P_{n}(x) d x=0, k=0,1,2, \ldots, n-1 \tag{4}
\end{equation*}
$$

Proof: Using Rodrigues' formula we have,

$$
\int_{-1}^{1} x^{k} P_{n}(x) d x=\frac{1}{2^{n} n!} \int_{-1}^{1} x^{k} \frac{d^{n}}{d x^{n}}\left[\left(x^{2}-1\right)^{n}\right] d x
$$

Repeated integration by parts using the fact that the derivatives of $\left(x^{2}-1\right)^{n}$ lower order than $n$ vanish at both limits, gives the required result. This shows that,

$$
\int_{-1}^{1} P_{n}(x) P_{m}(x) d x=0, m \neq n
$$

This can be proved directly from the equations satis£ed by the Legendre functions:

$$
\begin{aligned}
\frac{d}{d x}\left[\left(1-x^{2}\right) \frac{d P_{n}}{d x}\right]+n(n+1) P_{n} & =0 \\
\frac{d}{d x}\left[\left(1-x^{2}\right) \frac{d P_{m}}{d x}\right]+m(m+1) P_{m} & =0
\end{aligned}
$$

# 5 Legendre-Fourier orthogonal expansion 

- Multiplying the £rst equation by $P_{m}(x)$ and the second by $P_{n}(x)$, subtracting and integrating over $[-1,1]$, we see that,

$$
\begin{aligned}
\int_{-1}^{1}\left(P_{m}\left[\left(1-x^{2}\right) P_{n}^{\prime}\right]^{\prime}-P_{n}\left[\left(1-x^{2}\right) P_{m}^{\prime}\right]^{\prime}\right) d x & =-\int_{-1}^{1}\left(1-x^{2}\right)\left[P_{m}^{\prime} P_{n}^{\prime}-P_{n}^{\prime} P_{m}^{\prime}\right] d x=0 \\
& =-(n-m)(n+m+1) \int_{-1}^{1} P_{n}(x) P_{m}(x)
\end{aligned}
$$

One of the problems shows that:

$$
\begin{equation*}
\int_{-1}^{1}\left[P_{n}(x)\right]^{2} d x=\frac{2}{2 n+1}, n=0,1, . . \tag{5}
\end{equation*}
$$

It can be shown that an "arbitrary" differentiable function $f(x) ; x \in[-1,1]$ can be expanded in a Legendre-Fourier orthogonal expansion:

$$
\begin{align*}
f(x) & =\Sigma_{n=0}^{\infty} \hat{f}_{n} P_{n}(x)  \tag{6}\\
\hat{f}_{n} & =\left(n+\frac{1}{2}\right) \int_{-1}^{1} f(x) P_{n}(x) d x \tag{7}
\end{align*}
$$

### 2.1 Introduction to Conformal Mapping

- Analytic functions have a remarkable geometrical interpretation: let $w=f(z)$ be analytic in some domain of the $z$-plane. For each value of $z$, we have a complex image in the number $w$. Thus we can regard this as a mapping of the domain into another domain in the $w$-plane. Here are some simple examples:
- Ex. 1: "Translations"

Let $w=z+c$, where $c$ is an arbitrary complex constant. Here, the origin in the $z$-plane is moved to $w=c$. The orientations of the axes in both planes are preserved, as well as lengths and angles between curves. This is a Euclidean rigid translation. It is one-one and invertible; $z=w-c$ being the inverse mapping.

- Ex. 2: "Pure rotations"

Consider $w=z e^{i \theta}$, where, $\theta \in[0,2 \pi]$. This is also invertible and leaves the origin invariant. This is a Euclidean rigid rotation. The axes are rotated counter-clockwise through an angle $\theta$.

- Ex. 3: "Pure scalings"

Taking $w=\lambda z$, where, $\lambda>0$. All lengths are "stretched" by the scale-factor $\lambda$, amounting to a magni£cation for $\lambda>1$ and a shrinking if $\lambda<1$. Again, the transformation is invertible and leaves the origin invariant. This is NOT a Euclidean transformation. However, it takes straight lines into straight lines and leaves angles invariant. Only the scales of $£$ gures vary, not their shapes.

### 2.2 Analytic mappings: conformality

- Let $D$ be a domain in the $z$-plane and let $w=f(z)$ be analytic there. Consider a point $z_{0} \in D$. Its image in the $w$-plane is obviously $w_{0}=f\left(z_{0}\right)$. Let $z_{0}+\delta z$ be a neighbouring point in $D$ to $z_{0}$. Its image is of course, $w\left(z_{0}+\delta z\right) \simeq w_{0}+f^{\prime}\left(z_{0}\right) \delta z$.
- This shows that so long as we restrict ourselves to the immediate neighbourhood of a point the mapping is a combination of a "stretch" with $\lambda=\left|f^{\prime}\left(z_{0}\right)\right|$ and rotation through an angle, $\theta=\operatorname{Arg}\left[f^{\prime}\left(z_{0}\right)\right]$, both of which only depend upon $f^{\prime}\left(z_{0}\right)$. Provided the latter is non-zero we note that the mapping is locally invertible in the neighbourhood.
- Now consider two in£nitesimal segments, $\delta z, \Delta z$ drawn from $z_{0}$. The respective image segments are, $\delta w=f^{\prime}\left(z_{0}\right) \delta z ; \Delta w=f^{\prime}\left(z_{0}\right) \Delta z$.
- We now have the obvious equations:

$$
\begin{align*}
|\delta w| & =|\delta z|\left|f^{\prime}\left(z_{0}\right)\right|  \tag{8}\\
|\Delta w| & =|\Delta z|\left|f^{\prime}\left(z_{0}\right)\right|  \tag{9}\\
\operatorname{Arg}[\delta w] & =\operatorname{Arg}[\delta z]+\operatorname{Arg}\left[f^{\prime}\left(z_{0}\right)\right]  \tag{10}\\
\operatorname{Arg}[\Delta w] & =\operatorname{Arg}[\Delta z]+\operatorname{Arg}\left[f^{\prime}\left(z_{0}\right)\right] \tag{11}
\end{align*}
$$

With the remarkable consequence that the angle between the segments $\delta w, \Delta w$ is exactly the same as that between their respective pre-images, $\delta z, \Delta z$.

### 2.3 Linear mappings, inversion

- The simplest analytic functions are linear. Thus, the transformation,

$$
\begin{equation*}
w(z)=a z+b \tag{12}
\end{equation*}
$$

combines the rigid translation, rotation and magni£cation. Plainly it transforms straight lines into straight lines and circles into circles, but does generally change location, areas, lengths and orientation relative to the original £gure.

- Consider next, the function,

$$
\begin{equation*}
w(z)=\frac{1}{z} \tag{13}
\end{equation*}
$$

Clearly this interchanges the origin of the $z$-plane with the in£nity of the $w$-plane and vice versa. It is also clear that the unit circle is invariant under the mapping (ie every point $e^{i \theta}$ on it goes into $e^{-i \theta}$ ).

- Note that the interior of the unit circle in the $z$-plane (ie the set $|z|<1$ ) goes into the exterior of the unit circle in the $w$-plane. This transformation is clearly conformal except possibly at $z=0, \infty$ and is called inversion with respect to the unit circle. It is its own inverse transformation.


# 4 Inversion and linear fractional mapping 

- Inversion takes straight lines and circles into straight lines and circles: If $t$ is a real parameter, $z=a t+b$, ( where $a=\alpha+i \beta ; b=\gamma+i \delta$ are complex constants) describes a straight line in the $z$-plane. Inversion in the unit circle gives,

$$
\begin{aligned}
w & =\frac{1}{a t+b} \\
t & =\frac{1}{a}\left(\frac{1}{w}-b\right)=\frac{1}{\bar{a}}\left(\frac{1}{\bar{w}}-\bar{b}\right)
\end{aligned}
$$

If $b / a$ is real, this is a straight line through $w=0$. Otherwise, it is a circle, also passing through this point. It is not hard to show that the circle, $|z-c|=R$ is transformed by inversion into a circle, or exceptionally into a straight line. We next consider an important class of transformations called linear fractional/bilinear/homographic/Möbius mappings:

$$
\begin{equation*}
w=\frac{a z+b}{c z+d} \tag{14}
\end{equation*}
$$

where $a, b, c, d$ are arbitrary complex constants subject only to the restriction $a d-b c \neq 0$. If the condition is not satis£ed and $a d=b c$, it is clear that the mapping becomes $w=$ const, and is thus not a mapping at all, so henceforth this condition is always implied.

### 2.5 Properties of linear fractional maps

- We can solve for $z$ in terms of $w$ and obtain,

$$
\begin{align*}
(c w-a) z & =b-d w \\
z & =\frac{-d w+b}{c w-a} \tag{15}
\end{align*}
$$

Thus, the inverse of a linear fractional transformation is also a linear fractional transformation. We note that if $c=0$, the transformation becomes linear. Otherwise,

$$
w=\frac{a}{c}+\frac{(b c-a d)}{c(c z+d)}
$$

If we apply a linear fractional transformation $T_{1}$ and follow it up with another, $T_{2}$, we can see that this "product" must also be a linear fractional transformation:

$$
\begin{aligned}
w_{1}(z) & =\frac{a_{1} z+b_{1}}{c_{1} z+d_{1}} \\
w_{2}\left(w_{1}(z)\right) & =\frac{a_{2} w_{1}+b_{2}}{c_{2} w_{1}+d_{2}} \\
w_{1} * w_{2}[z] & =\frac{a_{2}\left(a_{1} z+b_{1}\right)+b_{2}\left(c_{1} z+d_{1}\right)}{c_{2}\left(a_{1} z+b_{1}\right)+d_{2}\left(c_{1} z+d_{1}\right)} \\
& =\frac{A z+B}{C z+D}
\end{aligned}
$$

### 2.6 Linear fractional maps

- In "composing" two linear fractional maps, we £nd that:

$$
\begin{aligned}
& A=a_{2} a_{1}+b_{2} c_{1} \\
& B=a_{2} b_{1}+b_{2} d_{1} \\
& C=c_{2} a_{1}+d_{2} c_{1} \\
& D=c_{2} b_{1}+d_{2} d_{1}
\end{aligned}
$$

This is exactly the matrix multiplication rule for the $2 \times 2$ matrices of coef£cients of the linear fractional transformations. Furthermore, the condition imposed amounts to saying that the matrices must be non-singular since $a d-b c$ is the determinant of the matrix. It follows that the set of all linear fractional transformations form a group. The identity transformation, $w=z$ is represented by the identity matrix: $a=1 ; b=0 ; c=0 ; d=1$.

- You should note that a non-singular matrix and its multiple by a non-zero complex number represent the same linear fractional transformation. Thus only three parameters are needed to specify a bilinear map. Note also that a linear fractional transformation has the property,

$$
\frac{d w}{d z}=\frac{a d-b c}{(c z+d)^{2}}
$$

It is therefore conformal except possibly at $z=-d / c ; \infty$.

### 2.7 More about bilinear maps

- Every bilinear map can be obtained through a sequence of translation, rotation, stretching and inversion. Thus,

$$
w=\frac{a z+b}{c z+d}
$$

is equivalent to,

$$
\begin{aligned}
\zeta & =z+\frac{d}{c} ; \xi=\frac{1}{\zeta} \\
w & =\frac{a}{c}+\left(\frac{b c-a d}{c^{2}}\right) \xi
\end{aligned}
$$

- The equation to a circle of radius $R$ and centre $\zeta$ is clearly,

$$
\begin{aligned}
(z-\zeta)(\bar{z}-\bar{\zeta}) & =R^{2} \\
z \bar{z}-z \bar{\zeta}-\bar{z} \zeta-R^{2}+\zeta \bar{\zeta} & =0
\end{aligned}
$$

If we "scale" $z=\alpha R z_{*} ; \zeta=R \zeta_{*}$, the equation becomes,

$$
\alpha \bar{\alpha} z_{*} \overline{z_{*}}-z_{*} \overline{\zeta_{*}}-\overline{z_{*}} \zeta_{*}+\zeta_{*} \overline{\zeta_{*}}-1=0
$$

### 2.8 Bilinear maps of circles

- Thus any equation of the form,

$$
\begin{equation*}
A z \bar{z}+B \bar{z}+\bar{B} z+C=0 \tag{16}
\end{equation*}
$$

with $A>0, C$ real and $B$ complex represents a circle. If $A=0$, it degenerates to a straight line. Since the "primitive" transformations making up a bilinear transformation takes such an equation into one of the same form, so do bilinear maps.

- We can regard a bilinear map as one which takes a point $z$ to the point $T(z)$ in the same complex plane.

$$
\begin{aligned}
w(z)=z & =\frac{a z+b}{c z+d} \\
c z^{2}+(d-a) z-b & =0 \\
z & =\frac{(a-d) \pm\left[(a-d)^{2}+4 b c\right]^{1 / 2}}{2 c}
\end{aligned}
$$

These are called the invariant points of the map. We can show also that every bilinear transformation is univalent in the entire complex plane. Thus let $z_{1} \neq z_{2}$ be any two distinct points. Then,

$$
w_{1}-w_{2}=\frac{(a d-b c)\left(z_{1}-z_{2}\right)}{\left(c z_{1}+d\right)\left(c z_{2}+d\right)} \neq 0
$$

### 2.9 Bilinear invariant: the cross-ratio

- Let $z_{i}: i=1,2,3,4$ be any four distinct points and let $w_{i}$ be their images under a bilinear transformation. Then, we have:

$$
\begin{aligned}
& \left(w_{1}-w_{2}\right)\left(w_{3}-w_{4}\right)=\left[\frac{(a d-b c)^{2}}{\Pi_{i=1}^{4}\left(c z_{i}+d\right)}\right]\left(z_{1}-z_{2}\right)\left(z_{3}-z_{4}\right) \\
& \left(w_{1}-w_{4}\right)\left(w_{3}-w_{2}\right)=\left[\frac{(a d-b c)^{2}}{\Pi_{i=1}^{4}\left(c z_{i}+d\right)}\right]\left(z_{1}-z_{4}\right)\left(z_{3}-z_{2}\right)
\end{aligned}
$$

Dividing the two equations and cancelling the common fact, we obtain the remarkable relation called the cross-ratio invariant of a bilinear transformation:

$$
\begin{equation*}
\frac{\left(w_{1}-w_{2}\right)\left(w_{3}-w_{4}\right)}{\left(w_{1}-w_{4}\right)\left(w_{3}-w_{2}\right)}=\frac{\left(z_{1}-z_{2}\right)\left(z_{3}-z_{4}\right)}{\left(z_{1}-z_{4}\right)\left(z_{3}-z_{2}\right)} \tag{17}
\end{equation*}
$$

If three of the points are taken as given, together with their images, the fourth point can be considered to be $z=z_{4}$ and correspondingly $w=w_{4}$. Thus we can write the original bilnear map in the equivalent form:

$$
\begin{equation*}
\frac{\left(w_{1}-w_{2}\right)\left(w_{3}-w\right)}{\left(w_{1}-w\right)\left(w_{3}-w_{2}\right)}=\frac{\left(z_{1}-z_{2}\right)\left(z_{3}-z\right)}{\left(z_{1}-z\right)\left(z_{3}-z_{2}\right)} \tag{18}
\end{equation*}
$$

### 3.1 Bilinear maps and invariant points

- In general, bilinear maps have two distinct invariant points. Take them to be $\alpha, \beta$. The most general bilinear map with these invariant points is:

$$
\begin{equation*}
\frac{w-\alpha}{w-\beta}=\lambda \frac{z-\alpha}{z-\beta} \tag{19}
\end{equation*}
$$

where $\lambda$ is a complex constant.

- We can also £nd a bilinear transformation which maps the unit disk $|z|<1$ into $|w|<1$. If the point $z=\alpha,|\alpha|<1$ goes to $w=0$, we must have,

$$
\begin{equation*}
w=\lambda \frac{z-\alpha}{1-\bar{\alpha} z} \tag{20}
\end{equation*}
$$

has the property that $|z|=1$ goes to $|w|=1$ if and only if $\lambda=e^{i \phi} ; 0 \leq \phi \leq 2 \pi$.

- The bilinear transformation which takes the upper half-plane, $\operatorname{Im}(z)>0$ into the unit disk, $|w|<1$ must obviously take the form,

$$
\begin{equation*}
w=e^{i \phi} \frac{z-\alpha}{z-\bar{\alpha}} \tag{21}
\end{equation*}
$$

provided we have $\operatorname{Im}(\alpha)>0$ since if $\operatorname{Im}(z)=0,|w|=1$, and $\alpha$ in the upper half-plane simultaneously is mapped into $w=0$. Obviously $|w|>1$ corresponds to the lower half-plane.

### 3.2 More general conformal mappings

- Consider the analytic function, $f(z)=z^{m}$, where $m>1$ is an integer. Evidently this has critical points at $z=0, \infty$. The mapping, $w=z^{m}$ leaves the positive real axis invariant. It takes the ray, $z=r e^{\frac{i \pi}{m}}, r>0$ into the negative real axis, $w=-r$. Thus the interior of the sector in the $z$-plane, $0 \leq \theta \leq \frac{\pi}{m}$ is mapped onto the upper half $w$-plane leaving the origin and in£nity as invariant points. The inverse mapping correspondingly maps the upper half plane to the sector.
- The following idea is sometimes useful: if a smooth curve $C$ in the $z$-plane (may or may not be closed) is given parametrically by $z=F(t)+i G(t) ;-\infty<t \leq \infty$, the transformation, $z=F(w)+i G(w)$ maps the real axis in the $w$ plane to $C$.
- Exponential map: Consider $w=e^{\frac{\pi z}{a}}: a>0$. We see that the entire real axis, $\operatorname{Im}(z)=0$, is mapped onto the positive real axis, with $z=0 \rightarrow w=1$ and $z=-\infty \rightarrow w=0$. The parallel line $\operatorname{Im}(z)=i a$ transforms into the negative real axis in the $w$-plane, with $z=i a \rightarrow w=-1$ and $z=i a+\infty \rightarrow w=-\infty$. We see that this mapping takes the strip $0 \leq \operatorname{Im}(z) \leq a$ to the upper-half $w$-plane.
- The sine map: Consider the mapping, $w=\sin \left(\frac{\pi z}{a}\right) ; a>0$. Obviously the lines $z=\frac{( \pm a)}{2}+i t ; t>0$ go into $w=\sin \left( \pm \frac{\pi}{2}+i \frac{\pi t}{a}\right)= \pm \cosh \frac{\pi t}{a}$


### 3.3 Riemann's Mapping Theorem

The fundamental problem of conformal mapping: Given a domain $D$ in the $z$-plane, can it be mapped conformally into any given domain of the $w$-plane? In particular, can we map $D$ into the unit disk $U_{w}:|w|<1$ ? The answer is given by an amazing theorem due to Riemann.

Caveat: $D$ cannot be completely arbitrary! There is a restriction on the boundary: suppose $D$ has a single boundary point. We can take this to be the point at in£nity. Then if we had a mapping function, $w=f(z)$, it would map the whole £nite complex plane into $|w|<1$. It is therefore a bounded entire function! By Liouville's Theorem it would have to be a constant, meaning there is no such mapping.

O Riemann's Mapping Theorem: If $D$ is a domain bounded by a simple closed contour $C$, there exists a unique analytic function, $w=f(z)$, which maps $D$ conformally into $|w|<1$ and also transforms a point $z=a$ within $C$ to the origin $(w=0)$. and a given direction at $z=a$ into the real $w$-axis direction there.

- The proof is dif£cult and not required! Riemann's Theorem is intimately connected with Dirichlet's problem for the domain $D$ : to £nd a harmonic function $U(x, y):(x, y) \in D$ which takes on given boundary values on $C$ and satis£es Laplace's equation in $D$ :

$$
\begin{equation*}
\frac{\partial^{2} U}{\partial x^{2}}+\frac{\partial^{2} U}{\partial y^{2}}=0 \tag{22}
\end{equation*}
$$

### 3.4 Dirichlet's Principle

O Motivation for Riemann's Theorem: Assume that $w=f(z)$ exists. Clearly $\frac{f(z)}{z-a} \neq 0$ and is regular in $D$. We therefore write, $e^{\phi(z)}=\frac{f(z)}{z-a}$, and recognize that since $\phi(z)=U(x, y)+i V(x, y)$ then it is analytic in $D$. Furthermore, since $w=f(z)=(z-a) e^{\phi(z)}$ must satisfy $|w|=1$ on $C, \ln |z-a|+U(x, y)=0$ on it.

O All we have to do to get $w(z)$, are the following steps, setting $a=\alpha+i \beta$ :

1. Solve the special Dirichlet problem in $D$ for $U(x, y ; \alpha, \beta)$ with $U=-\ln |z-a|$ on $C$.
2. Construct $V(x, y)$, the conjugate harmonic function associated with $U$.
3. Put $\phi(z)=U+i V, w(z)=(z-a) e^{\phi(z)}$.

- An important observation: The real function de£ned by,

$$
\begin{equation*}
G(x, y ; \alpha, \beta)=\frac{1}{2} \ln \left[(x-\alpha)^{2}+(y-\beta)^{2}\right]+U(x, y ; \alpha, \beta) \tag{23}
\end{equation*}
$$

is harmonic in $D$ except at $(\alpha, \beta)$ (a logarithmic singularity) and zero on $C$. It is called the Green's function for the domain and Laplace's equation, invented by George Green himself. Thus $G$ implies $w(z)$ and vice versa. This has a physical meaning! In 2-d electrostatics the electric £eld $\mathbf{E}=-\frac{\partial \Phi}{\partial x} \mathbf{i}-\frac{\partial \Phi}{\partial y} \mathbf{j}$. In the absence of space-charge, $\nabla . \mathbf{E}=0 \rightarrow \Phi(x, y)$ is a harmonic function. Given $D$ we can ask, "what is the electric potential due to a (line) charge $Q$ placed at $z=a=\alpha+i \beta$ if $C$ is an equipotential?"

### 3.5 Examples

- Plainly, $\Phi(x, y ; \alpha, \beta)=-\frac{Q}{2 \pi \epsilon_{0}} G$, as a simple calculation shows. It is also known from electrostatics that the harmonic function $U$ which solves the Dirichlet problem stated has the following property: among all possible differentiable functions $u(x, y)$ in $D$ which satisfy the same boundary condition on $C$ as $U$, the electrostatic energy, proportional to,

$$
\mathcal{E}[u]=\int_{D}\left[\left(\frac{\partial u}{\partial x}\right)^{2}+\left(\frac{\partial u}{\partial y}\right)^{2}\right] d x d y
$$

assumes the least value for the harmonic function $U$. This is known as Dirichlet's Principle. On physical grounds it seems obvious but is hard to prove!

- Example 1: Consider the function, $f(z)=-\frac{Q}{2 \pi \epsilon_{0}} \ln z=\frac{Q}{2 \pi \epsilon_{0}}[\ln r-i \theta], Q$ being the charge per unit length (in Coulombs). The electric £eld is purely radial, $E_{r}=\frac{Q}{2 \pi \epsilon_{0} r}$ $(\mathrm{V} / \mathrm{m})$. The equipotentials are circles. Now consider, $f(z)=-\frac{Q}{2 \pi \epsilon_{0}} \ln \left[\frac{(z-a)}{(1-z \bar{a})}\right]$.If $z=e^{i \theta}$, we see that $f\left(e^{i \theta}\right)=-\frac{Q}{2 \pi \epsilon_{0}} \ln \left[\frac{\left(e^{i \theta}-a\right)}{\left(e^{-i \theta}-\bar{a}\right)}\right]+i \frac{Q}{2 \pi \epsilon_{0}} \theta$, ie $\operatorname{Re}\left[f\left(e^{i \theta}\right)\right]=0$.
- Example 2: The complex potential $\Omega(z)=\Phi(x, y)+i \Psi(x, y)$ in hydrodynamics: we have, $\frac{d \Omega}{d z}=\Phi_{x}+i \Psi_{x}=\Phi_{x}-i \Phi_{y}=V_{x}-i V_{y}$ gives the veocity components. The curves $\Psi=$ const are called stream lines. The potential $\Omega=V_{\infty} z ; V_{\infty}>0$, describes uniform now in the upper/lower half spaces and has $\Psi=0$ on the real axis. If $z=\zeta+\frac{a^{2}}{\zeta}$, what happens to $\Psi=0$ in $\Omega(\zeta)=V_{\infty}\left[\zeta+\frac{a^{2}}{\zeta}\right] ; a>0$ ?


### 4.1 Concluding remarks

- In this course I have tried to introduce you to the elementary principles and techniques of Complex Analysis. This is, as I hope you appreciate, a very beautiful and powerful branch of mathematics with countless applications in physics and engineering.
- In view of the limitations on time and the fact that this is a course of mathematical methods, I have had to present many topics at possibly insuffcient depth.
- However, if you have a committed approach to problem-solving and tackle all the exercises, you will have acquired enough mastery to apply the methods described in this course with con£dence.
- As this is huge subject which is still actively being studied, there is an enormous literature. I have consulted the many excellent texts available in preparing this set of 16 lectures. I attach a list for your further reference and study.


## References dic sugeneted further regding

1. Theory and problems of Complex Variables, S. Lipschutz,, Schaum's Outline Series, McGraw-Hill, 1974. (Extremely useful compendium!)
2. Modern Analysis, E.T. Whittaker and G.N. Watson, Cambridge U.P, 4th Edn. 1992. (A classic text, but quite advanced later chapters).
3. Theory of functions of a complex variable, E.T. Copson, Oxford U.P, 1960. (Possibly the best all round pure mathematics text.)
4. Mathematical methods of physics, J. Mathews and R.L. Walker, Benjamin, 1965. (Somewhat advanced but full of valuable examples).
5. Functions of a complex variable, G.F. Carrier, M. Krook and C.E. Pearson, McGraw-Hill, 1966. (Dif£cult in places, but well worth detailed study).
6. Applied functions of a complex variable, A. Kyrala, Wiley-Interscience, 1972. (Very good, intermediate to advanced level text.)
7. Functions of a complex variable, G. Moretti, Prentice-Hall, 1964. (Excellent, with many illustrations).
8. Partial differential equations in physics, A. Sommerfeld, Volume 6, Academic Press, 1964. (A wonderful text by a great physicist and teacher: Ch. 4 is suitable for this course.)
