Math 6220 Homework 2 February 7, 2007

Problem 1.2.4.2

The vertices of the cube on the unit sphere are the points $(\pm \frac{1}{\sqrt{3}}, \pm \frac{1}{\sqrt{3}}, \pm \frac{1}{\sqrt{3}})$. Using the formula $(x, y, t) \to z = \frac{x+iy}{1-t}$, we see that the 8 vertices are mapped to $\frac{\pm \frac{1}{\sqrt{3}} \pm i \frac{1}{\sqrt{3}}}{1 \pm \frac{1}{\sqrt{3}}}$.

Problem 2.1.2.1 We want to show that the composition of two differentiable functions has a derivative. Assume first that f is differentiable at a point z_0 and g is differentiable at the point $w_0 = f(z_0)$, and then define the following function:

$$h(w) = \begin{cases} \frac{g(w) - g(w_0)}{w - w_0}, & \text{if } w \neq w_0\\ g'(w_0), & \text{if } w = w_0 \end{cases}$$

h(w) is continuous when $w \neq w$, since g is differentiable, and it is also continuous at $w = w_0$ since by definition $g'(w_0) = \lim_{w \to w_0} \frac{g(w) - g(w_0)}{w - w_0}$. Next, one may write the expression

$$g(w) - g(w_0) = h(w)(w - w_0).$$

Making the substitution $w_0 \mapsto f(z_0)$ and $w \mapsto f(z)$ and dividing both sides by $z - z_0 (z \neq z_0)$ yields

$$\frac{g(f(z)) - g(f(z_0))}{z - z_0} = h(f(z)) \frac{f(z) - f(z_0)}{z - z_0}.$$

We may take the limit of both sides of the above, as $z \to z_0$, since h is a continuous function and because g(z) is analytic. This yields the expression

$$\lim_{z \to z_0} \frac{g(f(z)) - g(f(z_0))}{z - z_0} = \lim_{z \to z_0} h(g(z)) \lim_{z \to z_0} \frac{g(z) - g(z_0)}{z - z_0},$$

where the limit distributes on the right hand side because both limits exist and are well defined. Using the definition of the derivative, the above expression is equivalent to g(f(z))' = g'(f(z))f'(z), and of course since g'(f(z)) and f'(z) are well defined, f composed with g has a well defined derivative and thus is analytic.

Problem 2.1.2.3

Put $u(x,y) = ax^3 + bx^2y + cxy^2 + dy^3$. By calculation,

$$u_x = 3ax^2 + 2bxy + cy^2$$
 , $u_{xx} = 6ax + 2by$
 $u_y = 3dy^2 + 2cxy + bx^2$, $u_{yy} = 6dy + 2cx$

By the requirement that u is harmonic, $\triangle u$ must be 0 or $u_{xx}+u_{yy}=0$ for all $x,y\in\mathbb{R}$. It follows that c=-3a and b=-3d and u is rewritten as

$$u(x,y) = ax^3 - 3dx^2y - 3axy^2 + dy^3$$
 $a, d \in \mathbb{R}$

Now we determine v, the conjugate harmonic function of u

(i) By integration

Since $v_y = u_x = 3ax^2 - 6dxy - 3ay^2$, v has the form

$$v(x,y) = 3ax^{2}y - 3dxy^{2} - ay^{3} + C(x)$$

and since $v_x = -u_y$,

$$6axy - 3dy^2 + C'(x) = -3dy^2 + 6axy + 3dx^2$$

therefore, $C(x) = dx^3 + C$. It follows

$$v(x,y) = dx^3 + 3ax^2y - 3dxy^2 - ay^3 + C$$

(ii) We find v by the fact that $f(z) = u + iv = 2u(\frac{z}{2}, \frac{z}{2i})$.

$$2u(\frac{z}{2}, \frac{z}{2i}) = 2(a\frac{z^3}{8} - 3d\frac{z^2}{4}\frac{z}{2i} - 3a\frac{z}{2}\frac{z^2}{4i^2} + d\frac{z^3}{8i^3})$$

$$= \frac{z^3}{4}(a + 3di + 3a + di)$$

$$= (x^3 + 3ix^2y + 3xi^2y^2 + i^3y^3)(a + di)$$

$$= (x^3 - 3xy^2 + i(3x^2y - y^3))(a + di)$$

$$= 3x^3 - 3axy^2 - 3dx^2y + dy^3 + i(dx^3 - 3dxy^2 + 3ax^2y - ay^3)$$

Hence, $v(x,y) = dx^3 + 3ax^2y - 3dxy^2 - ay^3 + C$.

Problem 2.1.2.4

Assume that f is analytic and |f(z)|=c for all z where $c\neq 0\in \mathbb{R}$. Note that you can assume that $c\neq 0$, since |f(z)|=0 implies that z=0. Notice that

$$|f(z)|^2 = c^2 \Leftrightarrow f(z)\overline{f(z)} = c^2 \Leftrightarrow \overline{f(z)} = \frac{c^2}{f(z)}.$$

This shows that \overline{f} is analytic as long as f is analytic and nonzero. From this you can conclude that both f and \overline{f} satisfy the Cauchy-Riemann equations. Let f(x,y) = u(x,y) + iv(x,y). You have that

$$u_x = v_y \qquad u_x = -v_y$$

$$u_y = -v_x \qquad u_y = v_x.$$

The above implies that $u_x = u_y = 0$ and $v_x = v_y = 0$. Integrating u_x with respect to x yields:

$$u(x,y) = \int 0 dx = \varphi(y)$$

where φ is some real valued function of y. Now, differentiating with respect to y gives you $u_y = \varphi'(y)$. Since this must be zero, you have that $\varphi(y) = a$ where $a \in \mathbb{R}$ and hence, u(x,y) = a. Using a similar argument, you can show that v(x,y) = b where $b \in \mathbb{R}$. Therefore, f(z) = a + bi.

Problem 2.1.2.7 Show that a harmonic function satisfies the formal differential equation

$$\frac{\partial^2 u}{\partial z \partial \overline{z}} = 0.$$

Let u be harmonic. Thus, $\frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} = 0$. Using the definitions for $\frac{\partial f}{\partial z}$ and $\frac{\partial f}{\partial \overline{z}}$ on page 27 of Ahlfors, we have

$$\frac{\partial u}{\partial \overline{z}} = \frac{1}{2} \left(\frac{\partial u}{\partial x} + i \frac{\partial u}{\partial y} \right),$$

and so

$$\begin{split} \frac{\partial^2 u}{\partial z \partial \overline{z}} &= \frac{\partial}{\partial z} \left(\frac{\partial u}{\partial \overline{z}} \right) \\ &= \frac{\partial}{\partial z} \left(\frac{1}{2} \left(\frac{\partial u}{\partial x} + i \frac{\partial u}{\partial y} \right) \right) \\ &= \frac{1}{2} \frac{\partial}{\partial z} \left(\frac{\partial u}{\partial x} + i \frac{\partial u}{\partial y} \right) \\ &= \frac{1}{2} \cdot \frac{1}{2} \left(\frac{\partial}{\partial x} \left[\frac{\partial u}{\partial x} + i \frac{\partial u}{\partial y} \right] - i \frac{\partial}{\partial y} \left[\frac{\partial u}{\partial x} + i \frac{\partial u}{\partial y} \right] \right) \\ &= \frac{1}{4} \left(\frac{\partial^2 u}{\partial x^2} + i \frac{\partial^2 u}{\partial x \partial y} - i \frac{\partial^2 u}{\partial y \partial x} + \frac{\partial^2 u}{\partial y^2} \right) \\ &= 0 \end{split}$$

since
$$\frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} = 0$$
 and $\frac{\partial^2 u}{\partial x \partial y} = \frac{\partial^2 u}{\partial y \partial x}$.

Problem 2.1.4.2

Since there are n distinct roots, then each root, α_i , is called a simple zero and is characterized by the condition $Q(\alpha_i) = 0$ and $Q'(\alpha_i) \neq 0$. So we have

$$\frac{P(z)}{Q(z)} = \frac{P(z)}{(z-\alpha_1)\dots(z-\alpha_n)} = \frac{A_1}{(z-\alpha_1)} + \dots \frac{A_n}{(z-\alpha_n)}$$

for $A_1, \ldots A_n$ unknown. Now notice,

$$Q'(z) = [(z - \alpha_{1})(z - \alpha_{2}) \dots (z - \alpha_{i-1})(z - \alpha_{i})(z - \alpha_{i+1}) \dots (z - \alpha_{n})]'$$

$$= [(z - \alpha_{i})(z - \alpha_{1})(z - \alpha_{2}) \dots (z - \alpha_{i-1})(z - \alpha_{i+1}) \dots (z - \alpha_{n})]'$$

$$= (z - \alpha_{i})'[(z - \alpha_{1})(z - \alpha_{2}) \dots (z - \alpha_{i-1})(z - \alpha_{i+1}) \dots (z - \alpha_{n})]$$

$$+ [(z - \alpha_{1})(z - \alpha_{2}) \dots (z - \alpha_{i-1})(z - \alpha_{i+1}) \dots (z - \alpha_{n})]'(z - \alpha_{i})$$

$$\Rightarrow Q'(\alpha_{i}) = (\alpha_{i} - \alpha_{1})(\alpha_{i} - \alpha_{2}) \dots (\alpha_{i} - \alpha_{i-1})(\alpha_{i} - \alpha_{i+1}) \dots (\alpha_{i} - \alpha_{n}) \quad (\lozenge)$$

So we have

$$\frac{P(z)}{Q(z)} = \frac{A_1}{(z-\alpha_1)} + \frac{A_2}{(z-\alpha_2)} \dots \frac{A_n}{(z-\alpha_n)}$$

$$\Rightarrow P(z) = \frac{A_1Q(z)}{(z-\alpha_1)} + \frac{A_2Q(z)}{(z-\alpha_2)} \dots \frac{A_nQ(z)}{(z-\alpha_n)}$$

$$= A_1(z-\alpha_2)(z-\alpha_3) \dots (z-\alpha_n)$$

$$+A_2(z-\alpha_1)(z-\alpha_3) \dots (z-\alpha_n)$$

$$\vdots$$

$$+A_n(z-\alpha_1)(z-\alpha_2) \dots (z-\alpha_{n-1})$$

To solve for A_i we evaluate $P(\alpha_i)$. Notice when we evaluate P at α_i we have

$$P(\alpha_i) = A_i(z - \alpha_1)(z - \alpha_2) \dots (z - \alpha_{i-1})(z - \alpha_{i+1}) \dots (z - \alpha_n)$$

$$= A_i Q'(\alpha_i) \quad (\mathbf{by} \lozenge)$$

$$\Rightarrow A_i = \frac{P(\alpha_i)}{Q'(\alpha_i)}$$

This is true for every i s.t. $1 \le i \le n$ and so our claim is proven.

$$P(z) = \frac{P(\alpha_1)}{Q'(\alpha_1)(z-\alpha_1)} + \frac{P(\alpha_2)}{Q'(\alpha_2)(z-\alpha_2)} + \dots \frac{P(\alpha_n)}{Q'(\alpha_n)(z-\alpha_n)}$$
$$= \sum_{i=1}^n \frac{P(\alpha_i)}{Q'(\alpha_i)(z-\alpha_i)}$$

Problem 2.1.4.3

Proof: Using the conclusion of 2.1.4.2, let

$$P(Z) = \sum_{k=1}^{n} \frac{C_k}{Q'(\alpha_k)(Z - \alpha_k)} Q(Z)$$

then $P(\alpha_k) = C_k$, and deg(P(Z)) < n. This proves the existence of such polynomial.

If there is another polynomial G(Z), satisfying $G(\alpha_k) = C_k$, and deg(G(Z)) < n, then P(Z) - G(Z) is a polynomial, whose degree is less than n and has n roots $\alpha_1, \alpha_2, \ldots, \alpha_n$. So P(Z) - G(Z) = 0. Hence P(Z) = G(Z), which implies the uniqueness.