

Advanced Engineering Mathematics
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Lecture – 02
Cauchy-Riemann Equations

Hello friends. Welcome to my lecture on Cauchy-Riemann equations. Suppose we have a function, complex function $fz=uxy+ivxy$ which is differentiable at a point $z=x+iy$. Then this theorem says that at the point z , that is xy point, the first order partial derivatives of u and v exist, u is a function of xy , v is a function of xy .

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A basic criterion for analyticity of a complex function

Theorem 1
Let $f(z) = u(x, y) + iv(x, y)$ be differentiable at a point $z = x + iy$. Then at z , the first order partial derivatives of u and v exist and satisfy the Cauchy-Riemann equations

$$u_x = v_y$$

and

$$u_y = -v_x.$$

  2

So their first order partial derivatives are u_x v_x v_y . So they exist and they satisfy Cauchy-Riemann equations, that is $u_x=v_y$ or we can say $\frac{\partial u}{\partial x}=\frac{\partial v}{\partial y}$ and $\frac{\partial u}{\partial y}=-\frac{\partial v}{\partial x}$. So at each point z where the function fz is differentiable, the partial derivatives u_x v_x v_y exist and they are related by these equations. They are known as Cauchy-Riemann equations.

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Proof

We have $f'(z) = \lim_{\Delta z \rightarrow 0} \frac{f(z + \Delta z) - f(z)}{\Delta z}$

$f'(z) = \lim_{\Delta z \rightarrow 0} \frac{u(x + \Delta x, y + \Delta y) + iv(x + \Delta x, y + \Delta y) - u(x, y) - iv(x, y)}{\Delta x + i\Delta y}$

Now, let $\Delta z \rightarrow 0$ along path I then after $\Delta y = 0$, we have $\Delta z = \Delta x$. So,

$f'(z) = \lim_{\Delta x \rightarrow 0} \frac{u(x + \Delta x, y) - u(x, y)}{\Delta x} + i \lim_{\Delta x \rightarrow 0} \frac{v(x + \Delta x, y) - v(x, y)}{\Delta x}$

Since $f'(z)$ exists, we have

$f'(z) = u_x + iv_x$ (1)

So we can say that whenever the function fz is differentiable at a point z , the Cauchy-Riemann equations are bound to be true, okay. That means they are necessary for the function to be differentiable at the point z . So we can let us prove this theorem. Since the function fz is differentiable at the point z , $f'(z) = \lim_{\Delta z \rightarrow 0} \frac{f(z + \Delta z) - f(z)}{\Delta z}$, okay. Now if $z = x + iy$ and if $z + \Delta z = x + \Delta x + i(y + \Delta y)$, then $z + \Delta z = x + \Delta x + i(y + \Delta y)$.

And so fz being $u(x, y) + iv(x, y)$ will give us $f(z + \Delta z) = u(x + \Delta x, y + \Delta y) + iv(x + \Delta x, y + \Delta y)$, okay. So $f(z + \Delta z) - f(z) = u(x + \Delta x, y + \Delta y) + iv(x + \Delta x, y + \Delta y) - u(x, y) - iv(x, y)$. And Δz is $\Delta x + i\Delta y$. Now let us take Δz to go to 0 along the path 1. As we had earlier discussed, here is P, here is Q, okay. We are moving parallel to y axis. After this Δy has become 0, this is your point R, this is $x + \Delta x, y$.

So after Δy has become 0, when we move towards P, Δx goes to 0. So from Q to P, we move along the path 1, okay, then when Δy has become 0, Δz becomes equal to Δx . So $f'(z) = \lim_{\Delta x \rightarrow 0} \frac{u(x + \Delta x, y) - u(x, y)}{\Delta x} + i \lim_{\Delta x \rightarrow 0} \frac{v(x + \Delta x, y) - v(x, y)}{\Delta x}$, okay. We can rearrange the terms $u(x, y)$ we can subtract here. So this is $\lim_{\Delta x \rightarrow 0} \frac{u(x + \Delta x, y) - u(x, y)}{\Delta x} + i \lim_{\Delta x \rightarrow 0} \frac{v(x + \Delta x, y) - v(x, y)}{\Delta x}$.

Now when Δx goes to 0, you see y has not changed. y remains fixed. There is only increment in x . So this gives us partial derivative of u with respect to x . And here same, this expression

when Δx goes to 0, goes to partial derivative of v with respect to x . And therefore, $f'(z)$ becomes equal to $u_x + iv_x$. So along path 1 when we move, we see that $f'(z) = u_x + iv_x$. We have assumed that function is differentiable at the point z .

So along whatever path we move to the point z , that is the point P , okay, the limit will have to be same, okay. So now let us go to the point P along path 2, okay. So when we do that, what happens?

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Proof cont...

Now, let $\Delta z \rightarrow 0$ along path II then after $\Delta x = 0$, we have $\Delta z = i\Delta y$ and hence

$$f'(z) = \lim_{\Delta y \rightarrow 0} \frac{u(x, y + \Delta y) - u(x, y)}{i\Delta y} + \lim_{\Delta y \rightarrow 0} \frac{v(x, y + \Delta y) - v(x, y)}{\Delta y}$$

then

$$= \frac{1}{i} \frac{\partial u}{\partial y} + \frac{\partial v}{\partial y} = -i u_y + v_y$$

$$f'(z) = -i u_y + v_y \quad (2)$$

(1) and (2) $\Rightarrow u_x = v_y, u_y = v_x$.

Thus Cauchy-Riemann equations must hold at z if f is to be differentiable at z . If these equations are not satisfied at a point z , then $f(z)$ cannot be differentiable at z .

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So when Δz goes to 0 along the path 2, this is $x + \Delta x, y + \Delta y$ and this is your $x, y + \Delta y$ point, okay. So we are moving in this, like this, okay. So after Δx has become 0, okay, when we are moving towards S from Q , okay, when we reach to the point S , what happens? Δx has become 0. So when we, from S we move towards P , Δy goes to 0, okay. So after Δx has become 0, Δz becomes $i \Delta y$.

So when Δz goes to 0, Δy will go to 0. So $f'(z)$ will be the limit, Δy goes to 0, $u(x, y + \Delta y) - u(x, y) / i \Delta y + \lim_{\Delta y \rightarrow 0} v(x, y + \Delta y) - v(x, y) / \Delta y$. Now you can see here x has not changed, x remains fixed. Only there is a change in the value of y . So this gives you partial derivative of u with respect to y .

So $1/i^*$, this is equal to $1/i$ * partial derivative of u with respect to y and what we get there? Partial derivative of v with respect to y . But $1/i$ is $-i$. So $-i u_y + v_y$, okay. So along path 2, $f'(z) = -i u_y + v_y$. Since $f'(z)$ exists, both the values must be same, okay. So we have $u_x + i v_x$, that is the value of $f'(z)$ along path 1. This must be equal to $-i u_y + v_y$, okay. Now equating real and imaginary parts.

Here real part is u_x , here real part is v_y . So $u_x = v_y$ and imaginary part here is v_x , here imaginary part is $-u_y$. So u_y must be equal to $v_x = -u_y$ or u_y must be equal to $-v_x$. So thus Cauchy-Riemann equations must hold at the point z if f is to be differentiable at z . If these equations are not satisfied at a point z , then fz cannot be differentiable at z , okay.

(Refer Slide Time: 07:54)

Example 2

$$f(z) = x + 4iy$$

is not differentiable at any point z .

Let $z = x + iy$, then $f(z) = u(x, y) + i v(x, y) = x + 4iy$
 we have $u(x, y) = x$, $v(x, y) = 4y$
 $u_x = 1, u_y = 0$, $v_x = 0, v_y = 4$
 clearly $u_x \neq v_y$ for any (x, y)
 $u_y = -v_x$
 C-R equations are not satisfied at any z .
 $\Rightarrow f(z)$ is not differentiable for any z .

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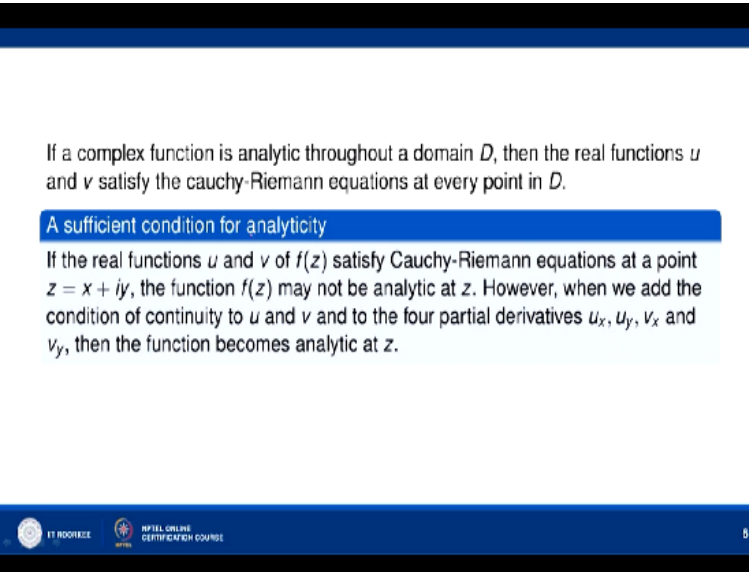
So let us take an example here, $fz = x + 4iy$ and so that it is not differentiable at any z , okay. So here you can see, let $z = x + iy$. Then $fz = uxy + ivxy$, u and v are real and imaginary parts of fz . Now we are given $fz = x + 4iy$. So what we have? Equating real and imaginary parts, we have $uxy = x$, $vxy = 4y$, okay. Now let us find the partial derivatives here. So partial derivative of u with respect to x that is $u_x = 1$ and partial derivative of u with respect to y is 0 , okay.

Partial derivative of v with respect to x is 0 and partial derivative of v with respect to y is 4 , okay. Now you can see here clearly u_x is not equal to v_y , okay. Because u_x is 1 , v_y is 4 . Of course, $u_y = -v_x$, okay. Because u_y is 0 , v_x is 0 . So u_x is not equal to v_y for any xy , okay. And

$u_y = -v_x$ for any xy . So at any point xy , both the equations do not hold, okay. Both the equations must hold at any point xy and therefore, the CR equations, CR equations means Cauchy-Riemann equations, are not satisfied at any point z , okay.

So fz is not differentiable for any z , okay. Now we shall see that CR equations, in some cases, CR equations will hold at a point, okay, but the function is not differentiable there, okay. So it can happen. CR equations, the satisfaction of CR equations is necessary condition for differentiability. It is not sufficient.

(Refer Slide Time: 10:44)



If a complex function is analytic throughout a domain D , then the real functions u and v satisfy the Cauchy-Riemann equations at every point in D .

A sufficient condition for analyticity

If the real functions u and v of $f(z)$ satisfy Cauchy-Riemann equations at a point $z = x + iy$, the function $f(z)$ may not be analytic at z . However, when we add the condition of continuity to u and v and to the four partial derivatives u_x, u_y, v_x and v_y , then the function becomes analytic at z .

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If a complex function is analytic throughout a domain D , then the real functions u and v satisfy Cauchy-Riemann equations at every point in D , okay. So this we have seen. Now a sufficient condition, now suppose the Cauchy-Riemann equations hold at a point xy , then if we want at a point z , then what do we need for the function to be differentiable at the point z , okay. So this theorem gives us the sufficient condition for that.

If the real functions u and v of fz satisfy Cauchy-Riemann equations at a point $z=x+iy$, the function fz may not be analytic at z . However, when we add the condition of continuity to u and v and to the 4 partial derivatives, u_x, u_y, v_x and v_y , then the function becomes analytic at z . So at the point z , suppose the 4 partial derivatives, u_x, u_y, v_x and v_y are continuous together with the continuity of u and v , then the function fz will become analytic at z . So let us prove this.

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Theorem 3

Suppose the real functions $u(x, y)$ and $v(x, y)$ are continuous and have continuous first order partial derivatives in a domain D . If u and v satisfy the Cauchy-Riemann equations at all points of D , then the complex function $f(z) = u(x, y) + iv(x, y)$ is analytic in D .

In order to prove this theorem, we need the following mean value theorem for real functions of two real variables.

So this theorem we have, this result we have formularized in this theorem. Suppose the real functions u_{xy} and v_{xy} are continuous and have continuous first order partial derivatives in a domain D . If u and v satisfy Cauchy-Riemann equations at all points of D , then the complex function $f(z) = u_{xy} + iv_{xy}$ is analytic in D . Now in order to prove this theorem, we need the following mean value theorem for real functions of 2 real variables.

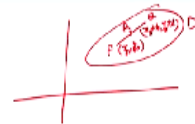
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Theorem 4

Let $f(x, y)$ be continuous and have continuous first order partial derivatives in a domain D . Furthermore, let (x_0, y_0) and $(x_0 + h, y_0 + k)$ be points in D such that the line segment joining these points lies in D . Then

$$f(x_0 + h, y_0 + k) - f(x_0, y_0) = hf_x + kf_y, \quad \text{where } f_x = \frac{\partial f}{\partial x} \text{ and } f_y = \frac{\partial f}{\partial y} \text{ are evaluated at a suitable point on the segment.}$$

the partial derivatives being evaluated at a suitable point of that segment.



So let us look at this real mean value theorem for real value functions of 2 real variables. Let f_{xy} be continuous and have continuous first order partial derivatives in a domain D . Furthermore, let x_0, y_0 and x_0+h, y_0+k be points in D . So suppose you take any domain in the xy plane. Let us

take the domain D , okay. Say 1 point x_0, y_0 is here, another point is x_0+h, y_0+k in D , okay. So x_0, y_0 is here.

This is x_0 , this is y_0 , okay. And x_0+h, y_0+k is here, such that the line segment joining these points, this is line segment joining these points, that also lies in D . Then $f(x_0+h, y_0+k) - f(x_0, y_0) = h \cdot f_x + k \cdot f_y$, f_x means partial derivative of f with respect to x . And similarly, f_y is partial derivative of f with respect to y . So $h \cdot f_x + k \cdot f_y$, the partial derivatives f_x and f_y are being evaluated at a suitable point of that segment.

So some point is there, say suppose this x_0, y_0 be denoted by P and x_0+h, y_0+k be denoted by Q , then there is some point, let us say R , okay, in between x_0, y_0 and x_0+h, y_0+k , such that $f(x_0+h, y_0+k) - f(x_0, y_0) = h \cdot f_x + k \cdot f_y$ where f_x and f_y are evaluated at R , okay. So I can write like this. This is equal to $h \cdot f_x + k \cdot f_y$ at R . There is some point R in between, x_0, y_0 and x_0+h, y_0+k where f_x and f_y are being evaluated, okay. So this is the mean value theorem for functions of 2 variables. We are going to use this in order to prove the sufficient condition for analyticity.

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Proof



Let $P(x, y)$ be any fixed point in D . Since D is a domain, it contains a neighbourhood of P . Let us choose a point $Q(x + \Delta x, y + \Delta y)$ in the neighbourhood such that the straight line segment PQ is in D . Then by mean value theorem

$$u(x + \Delta x, y + \Delta y) - u(x, y) = \Delta x \left(\frac{\partial u}{\partial x} \right)_{M_1} + \Delta y \left(\frac{\partial u}{\partial y} \right)_{M_1}$$

and

$$v(x + \Delta x, y + \Delta y) - v(x, y) = \Delta x \left(\frac{\partial v}{\partial x} \right)_{M_2} + \Delta y \left(\frac{\partial v}{\partial y} \right)_{M_2}$$

where the partial derivatives are being evaluated at some suitable points M_1 and M_2 of the line segment PQ .



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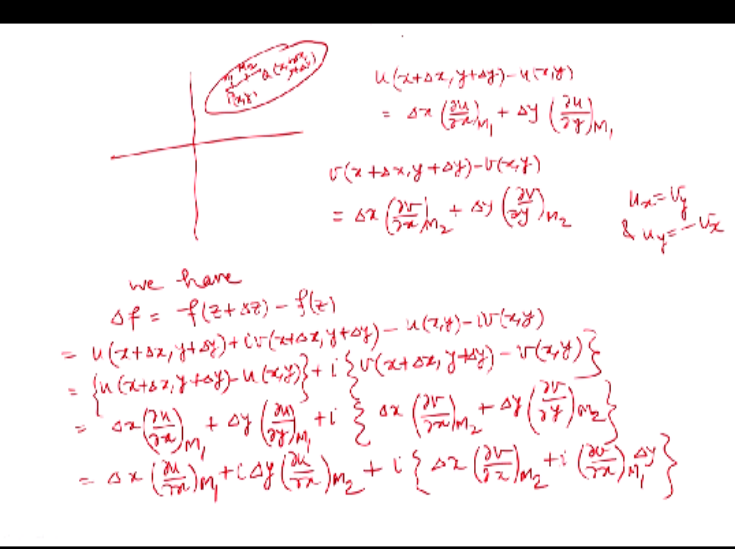
9

So let us take a P to be any fixed point in D . Suppose you take any fixed point, let us take a domain D , okay. Let us take a fixed point P here. Its coordinates are xy . Since D is a domain, okay, it contains a neighbourhood of the point P , okay. So let us choose a point Q in that neighbourhood. You take a neighbourhood of this. So let us take a point Q in this neighbourhood,

okay.

What we have? It is $x + \Delta x$ $y + \Delta y$. So in the neighbourhood of P, let us take a point Q here, okay. Let us choose a point Q, $x + \Delta x$ $y + \Delta y$ in the neighbourhood such that the straight line segment PQ, this PQ, okay, is in the D. Then by mean value theorem, $u_{x+\Delta x} y + \Delta y - u_x = \Delta x \cdot u_x$ at m_1 $\Delta y \cdot u_y$ at m_1 . m_1 is some point in between P and Q, okay.

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$$\begin{aligned}
 & u(x + \Delta x, y + \Delta y) - u(x, y) \\
 &= \Delta x \left(\frac{\partial u}{\partial x} \right)_{m_1} + \Delta y \left(\frac{\partial u}{\partial y} \right)_{m_1} \\
 & v(x + \Delta x, y + \Delta y) - v(x, y) \\
 &= \Delta x \left(\frac{\partial v}{\partial x} \right)_{m_2} + \Delta y \left(\frac{\partial v}{\partial y} \right)_{m_2} \quad \begin{matrix} u_x = v_y \\ u_y = -v_x \end{matrix} \\
 & \text{we have} \\
 & \Delta f = f(z + \Delta z) - f(z) \\
 &= u(x + \Delta x, y + \Delta y) + i v(x + \Delta x, y + \Delta y) - u(x, y) - i v(x, y) \\
 &= \{ u(x + \Delta x, y + \Delta y) - u(x, y) \} + i \{ v(x + \Delta x, y + \Delta y) - v(x, y) \} \\
 &= \left\{ \Delta x \left(\frac{\partial u}{\partial x} \right)_{m_1} + \Delta y \left(\frac{\partial u}{\partial y} \right)_{m_1} \right\} + i \left\{ \Delta x \left(\frac{\partial v}{\partial x} \right)_{m_2} + \Delta y \left(\frac{\partial v}{\partial y} \right)_{m_2} \right\} \\
 &= \Delta x \left(\frac{\partial u}{\partial x} \right)_{m_1} + i \Delta y \left(\frac{\partial u}{\partial y} \right)_{m_1} + i \left\{ \Delta x \left(\frac{\partial v}{\partial x} \right)_{m_2} + \Delta y \left(\frac{\partial v}{\partial y} \right)_{m_2} \right\}
 \end{aligned}$$

So let us draw this figure. This is your point P, that is your point Q. This is xy , this is $x + \Delta x$, $y + \Delta y$. In between P and Q, there is a point, let us say m_1 , okay. There is a point m_1 at which we have $u_{x+\Delta x} y + \Delta y - u_x = \Delta x \cdot u_x$ at m_1 $\Delta y \cdot u_y$ at m_1 . And similarly, for the function v_{xy} , we have $v_{x+\Delta x} y + \Delta y - v_x = \Delta x \cdot v_x$. The partial derivative of v with respect to x at $m_2 + \Delta y$ partial derivative of v with respect to y at the point m_2 .

So that we have, so there is another point m_2 here, okay at which. So see what we have to mean, I mean that $u_{x+\Delta x} y + \Delta y - u_x$, there exists some point m_1 in between P and Q at which we have this, okay. For the real function u_{xy} , we have this and similarly for the real function v_{xy} , we have, okay, for some point m_2 in between P and Q, okay. So we have these 2 equations where the partial derivatives are being evaluated at some suitable points m_1 and m_2 of the line segment PQ.

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Proof cont...

Now, using the Cauchy-Riemann equations

$$\begin{aligned}\Delta f &= f(z + \Delta z) - f(z) \\ &= \{u(x + \Delta x, y + \Delta y) + iv(x + \Delta x, y + \Delta y)\} - \{u(x, y) + iv(x, y)\} \\ &= \Delta x \left(\frac{\partial u}{\partial x} \right)_{M_1} + i \Delta y \left(\frac{\partial u}{\partial x} \right)_{M_2} + i \left[\Delta x \left(\frac{\partial v}{\partial x} \right)_{M_2} + i \Delta y \left(\frac{\partial v}{\partial x} \right)_{M_1} \right]\end{aligned}$$

Since $\Delta z = \Delta x + i\Delta y$, we get

$$\begin{aligned}\Delta f &= \Delta z \left(\frac{\partial u}{\partial x} \right)_{M_1} + i \Delta y \left\{ \left(\frac{\partial u}{\partial x} \right)_{M_2} - \left(\frac{\partial u}{\partial x} \right)_{M_1} \right\} \\ &\quad + i \left[\Delta x \left(\frac{\partial v}{\partial x} \right)_{M_2} + \Delta x \left\{ \left(\frac{\partial v}{\partial x} \right)_{M_2} - \left(\frac{\partial v}{\partial x} \right)_{M_1} \right\} \right]\end{aligned}$$

Now using the Cauchy-Riemann equations, now Δf , the increment in f , Δf is the difference $f(z + \Delta z) - f(z)$. $f(z + \Delta z)$ is $u(x + \Delta x, y + \Delta y) + iv(x + \Delta x, y + \Delta y)$. $f(z)$ is $u(x, y) + iv(x, y)$. So we have written the value of $f(z + \Delta z) - f(z)$ here. Now we put the value of $u_x + \Delta x u_{xx} + \Delta y u_{xy}$ here from the previous slide, from here, okay. And similarly, from here, we put the value of the other difference, okay.

So we have $\Delta x u_x + \Delta y u_y$, okay. So what we have? $u_x + \Delta x u_{xx} + \Delta y u_{xy}$, let me write it, okay. So let me clarify this. See we have Δf , what we have? $f(z + \Delta z) - f(z)$. So this we can write as $u_x + \Delta x u_{xx} + \Delta y u_{xy} + i(v_x + \Delta x v_{xx} + \Delta y v_{xy}) - i(u_y + \Delta x u_{xy} + \Delta y u_{yy})$, okay. Putting the value of $f(z)$ and $f(z + \Delta z)$ and $f(z)$ we have this. Now let us write $u_x + \Delta x u_{xx} + \Delta y u_{xy} - i(u_y + \Delta x u_{xy} + \Delta y u_{yy})$, okay.

So this is $\Delta x u_x + \Delta y u_y$, here we have $\Delta x u_{xx} + \Delta y u_{xy}$, okay. So what we do now? Let us look at this. So here we have written $\Delta x u_x + \Delta y u_y$, okay, we are using actually Cauchy-Riemann equations here. So what we do is, in this term, if we are making use of $u_x = v_y$ and $u_y = -v_x$. All the derivatives which were there with respect to y are being changed to partial derivatives with respect to x .

So let us do that. So what do we do? Partial derivative of v with respect to y , using $u_x = v_y$ and $u_y = -v_x$, okay. What we will get? This will be equal to $\Delta x u_x + \Delta y u_y$ and here we will

get $i \Delta y v_y$ at m_2 . v_y at m_2 will be u_x at m_2 , okay. And then what we will get? i^* , here let us see. $\Delta x \Delta v / \Delta x m_2$, okay. Now here we have $\Delta y u_y$ at m_1 . u_y at m_1 will be equal to $-v_x$ at m_1 , okay.

So $-v_x$ at m_1 I can write as $i^* \Delta y$. Because $i^* i^*$ is -1 . i^* square is -1 . So u_y at m_1 is $-v_x$ at m_1 . So this term will become $-\Delta y v_x$ at m_1 and that $-\Delta y v_x$ at m_1 , I have put here because this is i^* square, so i^* square is -1 , so this is $-v_x m_1 \Delta y$, okay. So this is how we come to this term. This is what we get, okay, using Cauchy-Riemann equations. Now let us see $\Delta z = \Delta x + i \Delta y$.

So I can write it as $\Delta x u_x$ at m_1 , this you see here what I do? I add $i \Delta y u_x$ at m_1 and $i \Delta y u_x$ at m_1 I subtract, okay. So if I do that, actually what I do? $\Delta x + i \Delta y u_x$ at m_1 and I subtract that. This is what I do, okay. So here I add $i \Delta y u_x$ at m_1 and I subtract $i \Delta y u_x$ at m_1 and I get this term, okay. Then add $i \Delta z$. So here also I add $i \Delta z$, okay. And I subtract $i \Delta y$.

So $\Delta x + i \Delta y$ will become Δz , partial derivative of v with respect to x , okay. What I do is, this term Δz , okay. Here I add, let me write this term, okay. So $\Delta x v_x$, okay. This is $\Delta x v_x m_2$ and then I add Δx here. So I make it Δz . $\Delta z v_x$ at m_1 and I subtract $\Delta x v_x$ at m_1 , okay. So $\Delta z v_x$ at m_1 is here, okay. And then $\Delta x^* v_x$ at $m_2 - v_x$ at m_1 is here, okay. So this is what we do.

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Proof cont...

$$\Rightarrow \lim_{\Delta z \rightarrow 0} \frac{\Delta f}{\Delta z} = \left(\frac{\partial u}{\partial x} \right)_P + i \left(\frac{\partial v}{\partial x} \right)_P$$

Handwritten notes: $\lim_{\Delta z \rightarrow 0} \frac{\Delta f}{\Delta z} = \lim_{\Delta z \rightarrow 0} \left(\frac{\Delta u}{\Delta z} + i \frac{\Delta v}{\Delta z} \right)$
 $\lim_{\Delta z \rightarrow 0} \frac{\Delta u}{\Delta z} = \left(\frac{\partial u}{\partial x} \right)_P$
 $\lim_{\Delta z \rightarrow 0} \frac{\Delta v}{\Delta z} = \left(\frac{\partial v}{\partial x} \right)_P$

because $\left| \frac{\Delta x}{\Delta z} \right| \leq 1$ and $\left| \frac{\Delta y}{\Delta z} \right| \leq 1$ and the partial derivatives $\frac{\partial u}{\partial x}$ and $\frac{\partial v}{\partial x}$ are continuous in D . Hence, $f'(z)$ exists at an arbitrary point $P(x, y)$ of D
 $\Rightarrow f(z)$ is analytic in D .

Cauchy-Riemann equations (Polar form)

If $z = r(\cos \theta + i \sin \theta)$ then $f(z) = u(r, \theta) + iv(r, \theta)$. The Cauchy-Riemann equations are

$$x = r \cos \theta$$

$$y = r \sin \theta$$

$$u_r = \frac{1}{r} v_\theta \quad \text{and} \quad v_r = -\frac{1}{r} u_\theta$$

$$f(z) = u(r, \theta) + i v(r, \theta)$$

$$f(re^{i\theta}) = u(r, \theta) + i v(r, \theta)$$



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11

And then let us take the limit of; so $\Delta f / \Delta z$ as Δz goes to 0, for that what do you do? Divide both sides by Δz . When you divide by Δz , $\Delta f / \Delta z$, okay, what you get? This is equal to u_x at $m_1 + i \Delta y / \Delta z u_x$ at $m_2 - u_x$ at $m_1 + i \Delta y / \Delta z$, this is Δz . When we divide, this becomes 1. So v_x at m_1 , okay, and then $\Delta x / \Delta z v_x$ at $m_2 - v_x$ at m_1 , okay. This is what we get, okay.

So when Δz will go to 0, what will happen? Mod of Δy , see Δz is $\Delta x + i \Delta y$. So Δy is always less than or equal to mod of Δz , is always less than or equal to mod of Δz which is under root $\Delta x^2 + \Delta y^2$. And also, and similarly, mod of Δx is always less than or equal to mod of Δz , okay. So what will happen? Mod of $\Delta y / \text{mod of } \Delta z$ is less than or equal to 1.

So $\Delta y / \Delta z$, when we divide by Δz , okay, $\Delta y / \Delta z$ is bounded by 1 and here $\Delta x / \Delta z$ is bounded by 1. And when Δz goes to 0, the m_1 and m_2 points will tend to the point P . So the partial derivatives by the continuity of the partial derivatives, u_x at m_2 u_x at m_1 , they will tend to u_x at P and this will also tend to u_x at P . So this will be 0 and here we will have partial derivative of v with respect to x at P .

Here we will have partial derivative of u with respect to x at P . And this will be partial derivative of v with respect to x at P . This will be partial derivative of v with respect to x at P . So this will

also be 0 and $\Delta x / \Delta z$ is bounded by 1. So what I do is, when we divide by Δz , we get the following actually. So $\Delta f / \Delta z$, okay, limit Δz tends to 0 when we do. This is what we get.

Limit Δz tends to 0, okay. Partial derivative of u with respect to x at m_1 we have. Then limit Δz tends to 0 $i \Delta v / \Delta x$ at m_1 . So they will tend to partial derivatives of u at the point P + partial derivative of v with respect to x at the point P . The other derivatives will tend to the respective derivatives at the point P and will cancel, okay.

So this happens because of the fact that $\text{mod of } \Delta x / \Delta z$ is less than or equal to 1, $\text{mod of } \Delta y / \Delta z$ less than or equal to 1 and the continuity of the partial derivatives of u_x and v_x . So what has happened then? f'_z exists at an arbitrary point P of D and therefore, f_z is analytic in D . Now let us consider the Cauchy-Riemann equations in polar form. So if $z = r \cos \theta + i r \sin \theta$, then we have $f_z = u_x + i v_x$.

So if we use the polar coordinates $r \theta$, then we know that the partial derivatives, the Cartesian coordinates are xy and the polar coordinates $r \theta$ are related by $x = r \cos \theta$ and $y = r \sin \theta$, okay. So xy depend on r and θ . So I can say that u is a function of $r \theta$, okay when we replace z by $r e^{i \theta}$, okay. So u is the function of $r \theta$ and v is the function of $r \theta$.

So in this article, we shall be finding the corresponding Cauchy-Riemann equations in the polar coordinates r and θ . And we see that they are, $u_r = 1/r v_\theta$. u_r is the partial derivative of u with respect to r . v_θ is the partial derivative of v with respect to θ . Similarly, v_r is the partial derivative of v with respect to r - $1/r$, partial derivative of u with respect to θ . So let us now see how we derive them, okay.

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By chain rule $\frac{\partial u}{\partial x} = \frac{\partial u}{\partial r} \frac{\partial r}{\partial x} + \frac{\partial u}{\partial \theta} \frac{\partial \theta}{\partial x}$

Similarly $\frac{\partial u}{\partial y} = \frac{\partial u}{\partial r} \frac{\partial r}{\partial y} + \frac{\partial u}{\partial \theta} \frac{\partial \theta}{\partial y}$

① $x = r \cos \theta$
 $\Rightarrow \frac{\partial x}{\partial r} = \cos \theta$
 $\frac{\partial x}{\partial \theta} = -r \sin \theta$

② $y = r \sin \theta$
 $\Rightarrow \frac{\partial y}{\partial r} = \sin \theta$
 $\frac{\partial y}{\partial \theta} = r \cos \theta$

③ $r^2 = x^2 + y^2$
 $\Rightarrow 2r \frac{\partial r}{\partial x} = 2x$
 $\Rightarrow \frac{\partial r}{\partial x} = \frac{x}{r} = \cos \theta$

④ $\frac{\partial \theta}{\partial x} = \frac{1}{r^2} \left(-\frac{y}{x^2} \right)$
 $= -\frac{y}{r^2 x^2} = -\frac{\sin \theta}{r^2 x}$

⑤ $\frac{\partial \theta}{\partial y} = \frac{1}{r^2} \left(\frac{1}{x} \right)$
 $= \frac{1}{r^2 x} = \frac{\cos \theta}{r^2 y}$

⑥ $\frac{\partial u}{\partial x} = \cos \theta \frac{\partial u}{\partial r} - \frac{\sin \theta}{r} \frac{\partial u}{\partial \theta}$

⑦ $\frac{\partial u}{\partial y} = \sin \theta \frac{\partial u}{\partial r} + \frac{\cos \theta}{r} \frac{\partial u}{\partial \theta}$

⑧ $\frac{\partial u}{\partial x} = \frac{\partial u}{\partial r} \cos \theta - \frac{\partial u}{\partial \theta} \frac{\sin \theta}{r}$

⑨ $\frac{\partial u}{\partial y} = \frac{\partial u}{\partial r} \sin \theta + \frac{\partial u}{\partial \theta} \frac{\cos \theta}{r}$

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⑯ $\frac{\partial u}{\partial x} = \frac{\partial u}{\partial r} \cos \theta - \frac{\partial u}{\partial \theta} \frac{\sin \theta}{r}$

⑰ $\frac{\partial u}{\partial y} = \frac{\partial u}{\partial r} \sin \theta + \frac{\partial u}{\partial \theta} \frac{\cos \theta}{r}$

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㉑ $\frac{\partial u}{\partial y} = \frac{\partial u}{\partial r} \sin \theta + \frac{\partial u}{\partial \theta} \frac{\cos \theta}{r}$

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㊿ $\frac{\partial u}{\partial x} = \frac{\partial u}{\partial r} \cos \theta - \frac{\partial u}{\partial \theta} \frac{\sin \theta}{r}$

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12

So let us see we have u is the function of x, y , x is a function of r and θ , y is a function of r and θ and these give you $r^2 = x^2 + y^2$ and $\theta = \tan^{-1} y/x$. Now $r^2 = x^2 + y^2$ gives you $2r \frac{\partial r}{\partial x} = 2x$, okay. So $r \frac{\partial r}{\partial x}$ which is partial derivative of r with respect to x is x/r and this is equal to $\cos \theta$. Similarly, $2r \frac{\partial r}{\partial y} = 2y$, okay. So $r \frac{\partial r}{\partial y} = y/r$ which is equal to $\sin \theta$, okay.

So u_x by chain rule, partial derivative of u with respect to x is given by partial derivative of u with respect to $r \cdot r_x + \text{partial derivative of } u \text{ with respect to } \theta \cdot \theta_x$, okay. So we need to find θ_x and θ_y also. So partial derivative of θ with respect to x will be partial derivative of $\tan^{-1} y/x$ with respect to x . And this is $\frac{1}{1 + (y/x)^2} \cdot (-y/x^2)$. So this will be equal to $-y/x^2 / (1 + y^2/x^2)$ and $-y/x^2$.

So this will give you $-r \sin \theta$, y is $r \sin \theta$, so this is equal to $-\sin \theta$, okay. So partial derivative of u with respect to x is $u_r \cdot r_x + u_\theta \cdot \theta_x$, r_x is $\cos \theta$. So we get this and then partial derivative of θ with respect to x is $-\sin \theta / r$. So $-\sin \theta / r \cdot u_\theta$. So we get this first equation. Similarly, let us find u_y . u_y is; so what we have? $r_y = \sin \theta$. So we have $\sin \theta \cdot u_r$, okay.

And then u_θ , let us find θ_y . θ_y we can find in similarly like we have found θ_x . So $\theta_y = \text{partial derivative of } \tan^{-1} y/x \text{ with respect to } y$ which is $\frac{1}{1 + (y/x)^2} \cdot (1/x^2)$.

square*1/x. So this is $x^2/x^2+y^2*1/x$. So this will give you x/x^2+y^2 . So $r \cos \theta / r^2$. So we get $\cos \theta / r$, okay. So we get this, okay. So $u_y = \sin \theta * u_r + u_\theta * \cos \theta / r$.

Now similarly, we can write the expressions for v_x and v_y . Only we have to replace u by v . So $v_x = \cos \theta v_r - \sin \theta / r v_\theta$ and $v_y = \sin \theta v_r + \cos \theta / r v_\theta$. Now what we do? So $u_x = v_y$. $u_x = v_y$ gives $\cos \theta u_r - \sin \theta / r u_\theta = \sin \theta v_r + \cos \theta / r v_\theta$, okay. This is $u_x = v_y$. $u_y = -v_x$ gives what? u_y is $\sin \theta u_r$, okay, $+\cos \theta / r u_\theta = -$, $u_y = -v_x$. So $-v_x$ means $-\cos \theta v_r + \sin \theta / r v_\theta$, okay.

Call it equation number 1 and this as equation number 2. Now what you do? Multiply equation 1 by $\cos \theta$ and 2 by $\sin \theta$, okay. So $1 * \cos \theta$ and $2 * \sin \theta$, okay. Then give you what? You see $\cos^2 \theta u_r + \sin^2 \theta u_r$, which will be equal to u_r . So u_r . And then here what we will have? $-\sin \theta \cos \theta / r u_\theta$. Here we will have $\sin \theta \cos \theta / r u_\theta$. So they will cancel.

We are multiplying equation 1 by $\cos \theta$, equation 2 by $\sin \theta$ and adding. So this will become 0. The right side will be equal $\cos \theta \sin \theta v_r$. Here we will have $-\sin \theta \cos \theta v_r$. So that will also cancel. Here we will have a $\cos^2 \theta / r v_\theta$. Here we will have $\sin^2 \theta / r v_\theta$. So when we add, we get $1/r v_\theta$. So this is one Cauchy-Riemann equation in polar form.

The other Cauchy-Riemann equation if we want, then what we do? Now we multiply equation 1 by $\sin \theta$, okay. So equation 1 by $\sin \theta$. So we get $\sin \theta \cos \theta u_r$ here and here we multiply by $\cos \theta$ and subtract, okay. So $-2 * \cos \theta$, okay. So we multiply 1 by $\sin \theta$, 2 by $\cos \theta$ and subtract.

Then what will happen? $\sin \sin \theta \cos \theta u_r$, $\sin \theta \cos \theta u_r$ will cancel. Here we have $-\sin^2 \theta / r$, okay. Here we have $-\cos^2 \theta / r$, okay. $\sin^2 \theta$ by r , $\cos^2 \theta / r$, will give us $-1/r u_\theta$. So this will give you $-1/r u_\theta$. And here right side, what will happen?

(Refer Slide Time: 37:51)

Example 5

Let $f(z) = z^3 = r^3(\cos 3\theta + i \sin 3\theta)$

Hence $f(z) = u(r, \theta) + i v(r, \theta)$
 $= r^3(\cos 3\theta + i \sin 3\theta)$

and $u(r, \theta) = r^3 \cos 3\theta$
 $v(r, \theta) = r^3 \sin 3\theta$

$\Rightarrow u_r = 3r^2 \cos 3\theta$
 $v_r = 3r^2 \sin 3\theta$

$\Rightarrow u_\theta = -3r^3 \sin 3\theta$
 $v_\theta = 3r^3 \cos 3\theta$

$\Rightarrow \frac{1}{r} u_\theta = -3r^2 \sin 3\theta$
 $\frac{1}{r} v_r = 3r^2 \sin 3\theta$

Hence u and v satisfy C-R equations in polar form. So $f(z) = z^3$ is analytic $\forall z \neq 0$. The function $f(z) = z^3$ is also analytic at $z = 0$. So, it is analytic $\forall z \in \mathbb{C}$.

So this will give you $z^3 = r^3 e^{i 3\theta}$ which is $r^3 (\cos 3\theta + i \sin 3\theta)$. So again $r^3 e^{i 3\theta}$ is $\cos 3\theta + i \sin 3\theta$. So $fz = r^3 \cos 3\theta + i r^3 \sin 3\theta$. So here $fz = u r^3 \cos 3\theta + i v r^3 \sin 3\theta$, okay. So this is equal to $r^3 \cos 3\theta + i r^3 \sin 3\theta$. So equating real and imaginary parts, $u r^3 \cos 3\theta = r^3 \cos 3\theta$ and $v r^3 \sin 3\theta = r^3 \sin 3\theta$.

Now let us find u_r . $u_r = 3r^2 \cos 3\theta$, okay. So this is u_r . And v_θ is what? If you find v

θ , $\sin 3\theta$ when we differentiate, we get $3 \cos 3\theta$. So $3r^3 \cos 3\theta$. So v_θ/r , okay, this gives $1/r v_\theta = 3r^2 \cos 3\theta$ which is equal to u_r , okay. So $u_r = 1/r v_\theta$, okay. Similarly, $v_r = 3r^2 \sin 3\theta$. This is v_r and we find u_θ . $u_\theta = -3r^3 \sin 3\theta$.

When we divide by r , we get $-3r^2 \sin 3\theta$. So when we multiply by -1 , we get $3r^2 \sin 3\theta$. So v_r is equal to this. Hence u and v satisfies CR equations in polar form and so $fz = z^3$ is analytic for all z not equal to 0. See why we are saying this, because the partial derivatives, the functions u_r , v_r , u_θ , v_θ and their partial derivatives u_{rr} , v_{rr} , they are all continuous functions of r and θ .

So by the sufficient conditions for analyticity theorem, okay. By that theorem, $fz = z^3$ is analytic for all z . Because not just the thing that u and v satisfy Cauchy-Riemann equations, $fz = z^3$ is analytic, it follows because of the continuity of u and v and the partial derivatives of u and v with respect to r and θ . So $fz = z^3$ is also analytic, okay. Now here when you use the Cauchy-Riemann equations, you see that we are dividing by r , that means r cannot be 0.

So Cauchy-Riemann equations here can be used only for all z which are not equal to 0 because $z=0$ means the origin point, okay. So from the validity of Cauchy-Riemann equations, we can simply say that $fz = z^3$ is analytic for all z not equal to 0. For the $z=0$ point, we have 2 separate cases (42:13), okay.

So $fz = z^3$ is also analytic at $z=0$, that we can see by definition of derivative, okay. We can easily show that $fz = z^3$ is differentiable at $z=0$. So it is differentiable in any neighbourhood of $z=0$ because at all non-zero z , okay, $fz = z^3$ satisfies CR equations in polar form and its first order partial derivatives together with u and v are continuous. So it is analytic for all z belonging to \mathbb{C} .

(Refer Slide Time: 42:46)

Relation between complex analysis and Laplace equation in 2D

Later on we shall show that the derivative of an analytic function is itself analytic and so $u(x, y)$ and $v(x, y)$ will have continuous partial derivatives of all orders. Hence,

$$u_{yx} = u_{xy} \text{ and } v_{xy} = v_{yx}$$

Now, from $u_x = v_y$ and $u_y = -v_x$ we have

$$u_{yx} = v_{yy} \text{ and } u_{xy} = -v_{xx}$$

$$\nabla^2 v = 0$$

Similarly,

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

$$\begin{aligned} f(z) &= u(x, y) + i v(x, y) \\ f'(z) &= \frac{\partial u}{\partial x} + i \frac{\partial v}{\partial x} \\ f'(z) &= \frac{\partial u}{\partial x} + i \frac{\partial v}{\partial x} \\ &= u_x + i v_x \\ &= u_x + i (-u_y) \\ &= u_x - i u_y \end{aligned}$$

Now relation between complex analysis and Laplace equation in 2 dimensions, okay. 2D, this D means dimension, 2 dimensional case. So first later on we shall show that derivative of an analytic function is itself analytic, okay. If fz is an analytic function in a domain D, then f prime z is analytic in D. And when f prime z is analytic in D, f double prime z is analytic in D. So all order derivatives of fz exist and they are analytic functions in D.

This we do not have. This kind of result we do not have in real calculus. There we know that if the function fx is differentiable at a point $x=x_0$, then f prime, f double prime, x need not exist, okay at $x=x_0$. But here, if the function is analytic at z_0 , then its all order derivatives are also analytic at z_0 . So because of that, if $fz=uxy+ivxy$, okay. We have seen that if fz is analytic and $fz=uxy+ivxy$, then f prime z is $ux+ivx$, okay.

So if fz is analytic at any point z , then what will happen? f prime z , f double prime z , they are also analytic. So that means they are all differentiable functions, differentiable functions are continuous functions. So $uxvx$ will be continuous, okay. $uyvy$ will be continuous because $uxvx$ are related to $uyvy$ by Cauchy-Riemann equations. So $uxvx$ are continuous, so $uyvy$ will be continuous for all derivatives, first order derivatives will be continuous.

f prime z is analytic means f double prime z is analytic. So second order partial derivatives f double prime z we can write as, because this is real part of u , f prime z . So we can write like this

and so on. So second order partial derivatives are also continuous. So continuing like this, all ordered partial derivatives, okay of u and v exist. They are continuous functions. So in particular u_{xy} and v_{xy} will have partial derivatives of second order partial derivatives which are continuous.

And when second order partial derivatives of a real value function of 2 real variables is continuous, then the order of differentiation can be interchanged, this we know. So $u_{yx}=u_{xy}$. And similarly, $v_{xy}=v_{yx}$. Now we have, when the function is analytic, we have $u_x=v_y$, $u_y=-v_x$. So when you pick up the equation $u_x=v_y$, that is this, differentiating with respect to x , because u is a function of xy , so its partial derivative with respect to x is also a function of xy .

So I can again differentiate it with respect to x . So when we differentiate this with respect to x , I get this. Similarly, the other equation is $u_y=-v_x$. If I, this is or I can say this. So if I differentiate it with respect to y , what I get? Second derivative of u with respect to y , okay, is equal to. Now let us call this as equation 1, this as equation 2. So adding 1 and 2, okay, what we will get? $u_{xx}+u_{yy}$, okay=partial derivative of v with respect to y first then with respect to x .

And here partial derivative of v with respect to x first, then with respect to y , their sum is equal to 0. This minus this is equal to 0 because of this, okay. So this gives you the Laplacian of $u=0$, Laplacian del square is the defined like this. Del square we define as, in 2 dimensions. So del square $u=0$ and here we have shown that del square $v=0$. We can similarly do. Here what I did? I differentiated this with respect to y . So I get v_{yy} , okay. I get this. And then this I differentiated with respect to x . So I get this. So minus, okay. And this I can call as 3, this as 4.

Then I subtract 4 from 3, okay. So 3-4, 3-4 will give us $v_{yy}+v_{xx}$. And here this minus this, this minus this is 0 because of this, okay. So del square $v=0$ and similarly del square $u=0$, this we have already seen. So u and v have second order partial derivatives which are continuous and they satisfy Laplace equation in 2 dimensions, okay. They are solutions of Laplace equation in 2 dimensions.

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Theorem 6

The real and imaginary parts of an analytic function in a domain D are the solutions of two dimensional Laplace equation and have continuous second order partial derivatives in D .

This fact of complex analysis is of great practical importance in Engineering Mathematics.

So they are harmonic functions. The real and imaginary parts of an analytic function in a domain D are the solutions of 2 dimensional Laplace equation and have continuous second order partial derivatives. We shall see that when we have the third lecture, in the next lecture when we define the harmonic functions, we shall see that the real and imaginary parts of this analytic function are harmonic functions in D , okay.

And this property of analytic functions is very important, has a predicted practical importance in engineering mathematics as we shall see in our next lecture. Thank you very much for your attention.