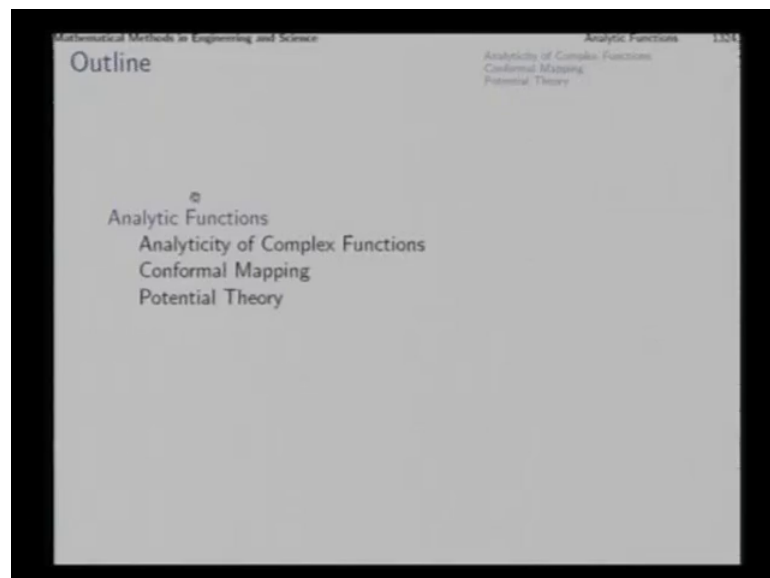


Mathematical Methods in Engineering and Science
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Module - VIII
Overviews: PDE's, Complex Analysis and Variational Calculus
Lecture - 03
Analytic Functions

Good morning. Today we start our module on complex analysis. We start with Analytic Functions.

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Mathematical Methods in Engineering and Science Analytic Functions 1.2.1

Analyticity of Complex Functions

Function f of a complex variable z
gives a rule to associate a unique complex number
 $w = u + iv$ to every $z = x + iy$ in a set.

Limit: If $f(z)$ is defined in a neighbourhood of z_0 (except possibly at z_0 itself) and $\exists l \in \mathbb{C}$ such that $\forall \epsilon > 0, \exists \delta > 0$ such that

$$0 < |z - z_0| < \delta \Rightarrow |f(z) - l| < \epsilon,$$

then

$$l = \lim_{z \rightarrow z_0} f(z).$$

Crucial difference from real functions: z can approach z_0 in all possible manners in the complex plane.
Definition of the limit is more restrictive.

Continuity: $\lim_{z \rightarrow z_0} f(z) = f(z_0)$
Continuity in a domain D : continuity at every point in D

We define the function of a complex variable z as a rule which will associate a unique complex number like this for every z in a domain in the z plane and as for any calculus that is for example, calculus of real functions we start with the definition of limit continuity and derivative. The first limit if the function f of z is defined in a neighbourhood of a point z_0 , except possibly at z_0 itself. What it means is that for the definition of the limit at point z_0 , it is not necessary for the function to be defined at that point, you can define a limit without the function being defined at that point.

So, if the function is defined in a neighbourhood everywhere in a neighbourhood of z_0 except possibly at z_0 itself, and if there is a complex number l such that for every epsilon every positive epsilon whatever small, you can find a delta such that taking the point z in a delta neighbourhood will keep the difference of the function value from the value l within an epsilon neighbourhood, then we say that limit exists. That is the around z_0 you can find a small neighbourhood such that you can approach the function value as l with any tolerance required, whatever tolerance you want accordingly you ask for the epsilon delta neighbourhood to be closer and closer. If you can achieve this then we say that the function has a limit at z_0 and that value l is the corresponding limit.

Now, this limit can be defined even if the function f is not defined at z_0 , that is at z_0 even if the function does not have a value associated with it and even if the function has a value associated with it at z_0 , but the functions value is not l , but along every path if

this i value is achieved is approached rather than achieved even then we say that i is the limit; that means, the function value at that point and the limit at that point may be different as in the function of real variable as well.

Now, here you will note that there is a very important difference with real functions, in the case of real functions of a single variable x the point x_0 could be approached only along 1 direction from the left or from the right of course. So, x_0 , point x_0 could be reached either from $x_0 - \delta$ or $x_0 + \delta$ left side and right side, but in the case of complex variable the description of the variable is not along a line, but on a plane. And therefore, there are infinite directions along which the point can be approached and this is the crucial difference which makes the definition of the limit in the case of a complex function much more restrictive. That is it is not enough for the limit to be same along two directions mutually opposite, but along all paths in the complex plane.

So, all paths leading to the point z_0 should give us the same limit and in that case we will say same limit i in that case we will say that limit exists and that limit is I . Now this makes it extremely restrictive definition and apart from that if the value of the limit and the value of the function also at that point is same. Then we say that the function is continuous at that point that is the function should be defined at that point and limit should exist in this sense and the function value and the limit must be same. In that case we say that at z equal to z_0 the function is continuous and continuity in a domain means continuity at every point of the domain.

Now, after defining limit and continuity at the next step, we define differentiability and the derivative.

(Refer Slide Time: 05:27)

Mathematical Methods in Engineering and Science Analytic Functions 1.111

Analyticity of Complex Functions

Derivative of a complex function:

$$f'(z_0) = \lim_{z \rightarrow z_0} \frac{f(z) - f(z_0)}{z - z_0} = \lim_{\delta z \rightarrow 0} \frac{f(z_0 + \delta z) - f(z_0)}{\delta z}$$

When this limit exists, function $f(z)$ is said to be *differentiable*.
Extremely restrictive definition!

Analytic function

A function $f(z)$ is called analytic in a domain D if it is defined and differentiable at all points in D .

Points to be settled later:

- ▶ Derivative of an analytic function is also analytic.
- ▶ An analytic function possesses derivatives of all orders.

A great **qualitative** difference between functions of a real variable and those of a complex variable!

So, just like real calculus we make the first step in the definition of a com of the derivative of the complex function and that is from z_0 if we take a small difference and reach the point z , then this is the difference of the values of the function at the 2 points and this is the difference of the 2 values of z . Now this limit as z tends to z_0 will give us the derivative if this limit exists right.

So, as z tends to z_0 , if we show z as z_0 plus δz then it will look like this. Now when this limit exists; that means, along all paths in the z plane as z_0 is approached δz is made closer and closer to 0. That means, as the point z approaches z_0 along all paths then if all the limits turn out to be same then we say that this limit exists and correspondingly we say that $f(z)$ is differentiable and that value of that limit is called the derivative at z equal to z_0 , this again is extremely restrictive definition. That means that for a complex function of a complex variable to be differentiable, it must be extremely nice that is it has to satisfy such a restrictive requirement and that within itself brings in a lot of desirable properties to the function.

So, in that case we find that the function that we are talking about just by in differentiable by being differentiable, it brings in a lot of additional properties all of them together is called is the concept of analyticity. So, we call a function analytic in a domain D , if it is defined and differentiable at all points in D . If there is a domain in which at every point a function is defined and is differentiable in this sense, then we say that the

function is analytic and it can be shown that the function being analytic at that point means that it can be expanded in an infinite series of powers of z that can be shown and.

Now, there are a few points which can be said in continuation of this set of nice properties that are brought in and these are points which will be established or settled later as we study the integration also. So, one is that if we can establish that a function is analytic at a point; that means, it is differentiable at a point, then that will also imply that the derivative itself also will be analytic. That means, it will possess a derivative of its own and then by continuing on this argument we can so, show that an analytic function will possess derivatives of all order. And that means that in the case of the real valued functions differentiability did not mean too much, a function could be differentiable once, but that would not mean immediately that the derivative itself will be differentiable.

Now, in the case of complex functions the existence of the first derivative itself requires so much that once the first derivative is established, then it implies a lot of other things which will finally, mean that once the function is differentiable, then it will be differentiable as many times as you need and that is the entire implication of analyticity. So, this is the great quality difference between functions of real variable and those of a complex variable. When we were studying these solution at that stage when we are talking about the coefficient functions being analytic at a point, the sense was this analyticity that is it is not only differentiable, but it has derivatives of all order and that means, that it can be expanded in a power series around that point and that will be convergent.

Now, there are pair of conditions called Cauchy Riemann conditions.

(Refer Slide Time: 10:16)

Mathematical Methods in Engineering and Science Analytic Functions 1334

Analyticity of Complex Functions

Cauchy-Riemann conditions
 If $f(z) = u(x, y) + iv(x, y)$ is analytic then

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

along all paths of approach for $\delta z = \delta x + i\delta y \rightarrow 0$ or $\delta x, \delta y \rightarrow 0$.






Figure: Paths approaching z_0 Figure: Paths in C-R equations

Two expressions for the derivative:

$$f'(z) = \frac{\partial u}{\partial x} + i \frac{\partial v}{\partial x} = \frac{\partial v}{\partial y} - i \frac{\partial u}{\partial y}$$

Which are satisfied by a function if it at a point if that point it is analytic and to appreciate that, we a consider this situation. Suppose a function $f = u + iv$ is analytic then we have f' which is limit of δf by δz as δz tends to 0 now since z is $x + iy$. So, δz will be $\delta x + i\delta y$. So, δz tending to 0 will mean both δx and δy tending to 0 and this is δf from here and this is the corresponding δz . Now if the function is analytic then it will mean that the limit of this along all paths should be same; that means, for example, suppose this is point z_0 then 1 2 3 4 5 along all paths the point is approached the limit is same in particular let us consider these 2 paths horizontal and vertical.

In the horizontal case δz is equal to δx because y does not change, and in the case of the particular path δz will mean $i\delta y$ because δx does not change. Now if all these limits are same then in particular these 2 limits also will be same, now as we consider δz along this path then δz is δx .

So, this limit immediately will be $\frac{\partial u}{\partial x} + i \frac{\partial v}{\partial x}$ that is this if we consider this path then δz will be $i\delta y$. So, keep the $i\delta y$ here. So, this will be $\frac{1}{i} \frac{\partial u + i\partial v}{\delta y}$ that is this $\frac{1}{i}$ which is $-i$ because $\frac{1}{i} = -i$ because $i^2 = -1$ so $\frac{1}{i} = -i$. So, along this path we have this derivative expression along this path we will have this derivative expression.

Now from analyticity we know that along all these paths the limit is same in particular along these two path limit is same.

So, we get two expressions for the derivative and as we equate these two expressions and separate out real and imaginary parts, then we get $\frac{\partial u}{\partial x} = \frac{\partial v}{\partial y}$ and $\frac{\partial u}{\partial y} = -\frac{\partial v}{\partial x}$ these two conditions are called Cauchy Riemann conditions or CR conditions or CR equations.

(Refer Slide Time: 13:18)

Mathematical Methods in Engineering and Science Analytic Functions 13:18

Analyticity of Complex Functions

Cauchy-Riemann equations or conditions

$$\frac{\partial u}{\partial x} = \frac{\partial v}{\partial y} \quad \text{and} \quad \frac{\partial u}{\partial y} = -\frac{\partial v}{\partial x}$$

are necessary for analyticity.

Question: Do the C-R conditions *imply* analyticity?

Consider $u(x, y)$ and $v(x, y)$ having continuous first order partial derivatives that satisfy the Cauchy-Riemann conditions.

By mean value theorem,

$$\delta u = u(x + \delta x, y + \delta y) - u(x, y) = \delta x \frac{\partial u}{\partial x}(x_1, y_1) + \delta y \frac{\partial u}{\partial y}(x_1, y_1)$$

with $x_1 = x + \xi \delta x, y_1 = y + \xi \delta y$ for some $\xi \in [0, 1]$; and

$$\delta v = v(x + \delta x, y + \delta y) - v(x, y) = \delta x \frac{\partial v}{\partial x}(x_2, y_2) + \delta y \frac{\partial v}{\partial y}(x_2, y_2)$$

with $x_2 = x + \eta \delta x, y_2 = y + \eta \delta y$ for some $\eta \in [0, 1]$.

Then,

$$\delta f = \left[\delta x \frac{\partial u}{\partial x}(x_1, y_1) + i \delta y \frac{\partial v}{\partial y}(x_2, y_2) \right] + i \left[\delta x \frac{\partial v}{\partial x}(x_2, y_2) - i \delta y \frac{\partial u}{\partial y}(x_1, y_1) \right]$$

So, Cauchy Riemann conditions are simply this, and in this derivation we first assumed that the function is analytic at z_0 and then we found that these 2 should hold at z_0 ; that means, that these are Cauchy Riemann conditions are necessary for analyticity of the function at that point. Immediately the second question that will arise that are they sufficient also, that is do the Cauchy Riemann conditions imply analyticity answer turns out to be yes and to establish that we consider 2 function u and v which such have first order continuous partial difference equations coefficients and these conditions among those partial derivatives hold, that is Cauchy Riemann condition hold. Then we want to show that the function is analytic for that we construct δu δv .

So, what is δu δv will be u at the change point minus u at the current point and up to first order we will get this as δx into $\frac{\partial u}{\partial x}$ at the point x_1, y_1 plus δy into $\frac{\partial u}{\partial y}$ at the point x_1, y_1 right. What is x_1, y_1 here? x_1, y_1 is a point in the line segment joining the original point to the changed point right this is by

mean value theorem so that means, that by mean value theorem and that is why we could use this equality without any plus dot dot dot, because we have we are not including a second order com terms.

So, that is why we have to use the mean value theorem and the remainder form of the Taylor series that is remainder form of the Taylors theorem. So, we are keeping only the first order change. So, we use the mean value theorem up to the first order now which is Lagrange theorem for that matter. So, this x_1, y_1 is a point which is in the line segment joining x, y to $x + \Delta x, y + \Delta y$; that means, for a ξ its 0 to 1, x_1 is this and y_1 is now this gives us the expression for Δu . Similarly we get the expression for Δv , that is v at the change point minus v at the original point. So, that gives us this expression for x_2, y_2 being a point joining point on the line segment joining this point to that point.

Now, x_1, y_1 and x_2, y_2 can be 2 different points, that is x, y is here $x + \Delta x, y + \Delta y$ is here as we join these 2 we get this line segment and x_1, y_1 could be somewhere on that this line segment, x_2, y_2 could be somewhere on this line segment need not be at the same point may be at different point. So, now, this Δu and this Δv we have got in hand. So, what will be the corresponding Δf ? That will be $\Delta u + i \Delta v$ that is this; we take this and add to that i times this. As we do that we get we club together appropriate terms this plus i into this you will find here plus this into i into this you will find here. Now and an i has been kept outside and that is why in this case we sorry in this case in this case this plus 1 we replace with minus i square, ok.

So, that is why this term has come here i into this. So, i is outside this is sitting here and this is minus i square into this minus i square is 1. So, out of minus i square 1 i is outside the rest of it minus i . And this whole thing is here now which I have to simplify this. For simplification consider this if Cauchy Riemann conditions hold which is part of the hypotheses here if Cauchy Riemann conditions hold then $\Delta v / \Delta y$ can be replaced with $\Delta u / \Delta x$ here already $\Delta u / \Delta x$ is there we will find $\Delta v / \Delta x$ here also, ok.

So, then this first bracketed term we will find here.

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$$\Delta f = \left[\Delta x \frac{\partial u}{\partial x}(x_1, y_1) + i \Delta y \frac{\partial u}{\partial y}(x_1, y_1) \right] + i \left[\Delta x \frac{\partial v}{\partial x}(x_1, y_1) + \Delta y \frac{\partial v}{\partial y}(x_1, y_1) \right]$$

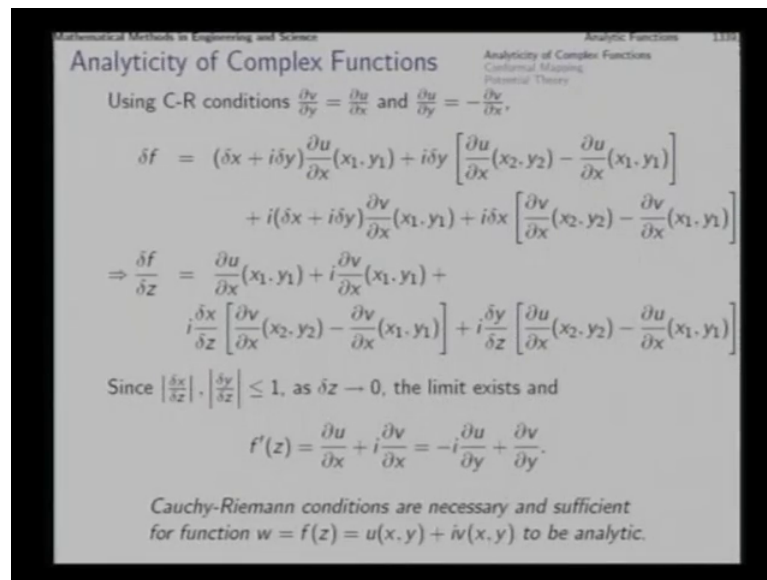
$$\Delta u = \frac{\partial u}{\partial x} \Delta x + \frac{\partial u}{\partial y} \Delta y = 0: m_c = -\frac{\partial u / \partial y}{\partial u / \partial x}$$

$$\Delta v = \frac{\partial v}{\partial x} \Delta x + \frac{\partial v}{\partial y} \Delta y = 0: m_k = -\frac{\partial v / \partial y}{\partial v / \partial x}$$

The $\Delta v \Delta y$ there has been represented with $\Delta v \Delta x$. Similarly here in this case we find $\Delta u \Delta y$ here which can be replaced with minus $\Delta v \Delta x$, as we replaced $\Delta u \Delta y$ here with minus $\Delta v \Delta x$ is minus will become plus and we will have $\Delta v \Delta x$ here that is this whole thing that is this bracketed term right. Now we concentrate on this, this is $\Delta u \Delta x$ these also $\Delta u \Delta x$. Now we note that this is at x_1, y_1 and this is at x_2, y_2 if this also if this were also at x_1, y_1 then this whole thing we could have taken common and what would come inside $\Delta x + i \Delta y$ that is Δz , ok.

So, what we can do is that for the time being here in place of x_2, y_2 we take x_1, y_1 and that will mean that this term will remain and from there remain outside and from there we will subtract the same thing with x_1, y_1 here; that means, $i \Delta y \Delta u$ by Δx at x_1, y_1 we add and subtract add to this and subtract from here. As we do this we get the next expression in the process of simplification. Now from here if we add $i \Delta y \Delta u$ by Δx , x_1, y_1 to this term then this come common and along with that we will get $\Delta x + i \Delta y$ and that you get here.

(Refer Slide Time: 19:47)



Right now then whatever we added here $i \delta y \frac{\partial u}{\partial x}$ at x_1, y_1 that same thing we subtract from here and for that and we will get common $i \delta y$ and inside the bracket we will get $\frac{\partial u}{\partial x}$ at x_2, y_2 minus $\frac{\partial u}{\partial x}$ at x_1, y_1 that is the term here a similar exercise we do on this here you see $i \delta x \frac{\partial v}{\partial x}$ at x_1, y_1 , ok.

And here there is a little mistake let me make small correction $\delta y \delta y$ is missing here.

Now here we have $i \delta y \frac{\partial v}{\partial x}$ at x_1, y_1 , $i \delta x \frac{\partial v}{\partial x}$ at x_1, y_1 and along with that we would like to have $\delta x \delta x$ into $\frac{\partial v}{\partial x}$ at x_1, y_1 . So, that we add to this and we subtract from here as we add this we get the i common outside as it is already there, $\delta v \delta x$ at x_1, y_1 we take common. And then we get in bracket $\delta x + i \delta y$ that is here and whatever we added to this that we subtract from here, ok.

So, we added $\delta x \frac{\partial v}{\partial x}$ at x_1, y_1 . So, that same thing we subtract from here and then the result is here right. So, we find that δx expression has come to this stage and now we want to divide with δz note that this δz this is δz . So, as we divide δz we get δf by δz , as this plus i into this that is these 2 things plus a lot of things from here.

So, here what we will get? $\frac{\Delta x}{\Delta z}$ into this whole thing, plus $i \frac{\Delta y}{\Delta z}$ into plus into this whole thing right; now we want to take the limit of this as Δz tends to 0 and if that limit exists then we will say that the function is analytic. Now we ask this question whether that limit exists, these derivatives are all existing that we already know. Now note this that as Δz tends to z ; that means, z tends to z plus Δz tends to z and that means, that the 2 points between which we considered the line segment in the in which we found x_1, y_1 and x_2, y_2 as 2 points and; that means, that as Δz tends to 0, this line segment shrinks and we do not get too much space to get 2 points x_1, y_1, x_2, y_2 . That means, all these point shrinks to x, y, x, y itself that is z .

So; that means, that as z tends z as Δz tends to 0 these points have get shrunk over a length of 0; that means, these 2 points have to collapse together and that means, these will have limit 0, but what about these 2 fellows? Now since Δz is Δx plus $i \Delta y$ that means.

If this is z and this (Refer Time: 23:51) number is Δz , then this length is Δz this length is Δx this length is Δy right. So, $\frac{\Delta x}{\Delta z}$ is cosine of this angle and $\frac{\Delta y}{\Delta z}$ in the size sense in the (Refer Time: 24:07) sense, that is the sign of this angle. So, both cosine and sin are less than 1 in magnitude ok.

So, these 2 are less than 1 in magnitude. So, as Δz tends to 0, these bracketed terms will tend to 0 and these terms are bounded that is they do not turn to infinity. If at the same time these fellows could turn to infinity then this indeterminate form of remain. So, as Δz tends to 0 these are anyway bounded, bounded by 1 the magnitude of these 2 and these turn to these approach 0. And therefore, in the limit these terms will vanish and this will be remain, ok.

So, therefore, the limit exists and that limit happens to be this at x, y itself. So, then whether you write it like this or you write it like this using the Cauchy Riemann condition, it is the same and the limit exist. So, we find that Cauchy Riemann conditions are not only necessary, but also sufficient for analyticity. That means, the moment some function is known to analytic, you can immediately use Cauchy Riemann condition on the other hand the moment you can establish Cauchy Riemann condition a for a function

you can immediately conclude that the function is analytic and all properties of analyticity you can assume immediately.

(Refer Slide Time: 25:38)

Mathematical Methods in Engineering and Science Analytic Functions 1.341

Analyticity of Complex Functions
 Conformal Mappings
 Potential Theory

Harmonic function
 Differentiating C-R equations $\frac{\partial v}{\partial y} = \frac{\partial u}{\partial x}$ and $\frac{\partial u}{\partial y} = -\frac{\partial v}{\partial x}$.

$$\frac{\partial^2 u}{\partial x^2} = \frac{\partial^2 v}{\partial x \partial y}, \quad \frac{\partial^2 u}{\partial y^2} = -\frac{\partial^2 v}{\partial y \partial x}, \quad \frac{\partial^2 u}{\partial y \partial x} = \frac{\partial^2 v}{\partial y^2}, \quad \frac{\partial^2 u}{\partial x \partial y} = -\frac{\partial^2 v}{\partial x^2}$$

$$\Rightarrow \frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} = 0 = \frac{\partial^2 v}{\partial x^2} + \frac{\partial^2 v}{\partial y^2}$$

Real and imaginary components of an analytic functions are harmonic functions.

Conjugate harmonic function of $u(x, y)$: $v(x, y)$
 Families of curves $u(x, y) = c$ and $v(x, y) = k$ are mutually orthogonal, except possibly at points where $f'(z) = 0$.

Question: If $u(x, y)$ is given, then how to develop the complete analytic function $w = f(z) = u(x, y) + iv(x, y)$?

Now, if we take the Cauchy Riemann conditions and if the function possesses secondary derivative also it will possess, because if the first order this Cauchy Riemann condition is satisfied then analyticity is established and we have already discussed that analytic function is again its derivative is also differentiable. That means, derivatives of all order will exist. So, if we differentiate this, then you find $\frac{\partial^2 u}{\partial x^2} = \frac{\partial^2 v}{\partial x \partial y}$. Similarly $\frac{\partial^2 u}{\partial y^2} = -\frac{\partial^2 v}{\partial y \partial x}$ then from here you can also find $\frac{\partial^2 u}{\partial y \partial x}$ or $\frac{\partial^2 v}{\partial x \partial y}$ as equal to $\frac{\partial^2 v}{\partial y^2}$ and similarly from here you get this.

So, the second order derivatives will satisfy these requirements and then you can note that if we add these 2 then we get to $\frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} = 0$. Similarly if you add these 2, if you add this and this if you add these 2 then you will find or subtract rather in this case you have to subtract from here you have to subtract this. $\frac{\partial^2 v}{\partial y^2} + \frac{\partial^2 v}{\partial x^2}$ then as you subtract this minus this you will get 0 that means, u and v the real and imaginary components of f in that case both will satisfy the Laplace equation that is both will be harmonic functions.

So, this is a great property of analytic function that both the real and imaginary components of analytic function satisfies the Laplace equation, that is their harmonic functions and in that case the 2 harmonic functions are also called the conjugate harmonic of each other that is conjugate harmonic of u is v . Now we already know that families of curve curves a family of curve curves u equal to c . And another family of curves v equal to k are 2 mutually orthogonal families of curves in the x y plane, except possibly at point where the derivative turns out to be 0. This you can see because if you take the function u of x y equal to c and then from there you try to find out the slope of a curve from this family then.

We will consider Δu as $\frac{\partial u}{\partial x} \Delta x$, plus $\frac{\partial u}{\partial y} \Delta y$ and the slope of this will be given as minus this derivative by this derivative. Similarly if you take the family if you take the take a curve from the other family, v equal to k then this will give you its slope as m k which will be this.

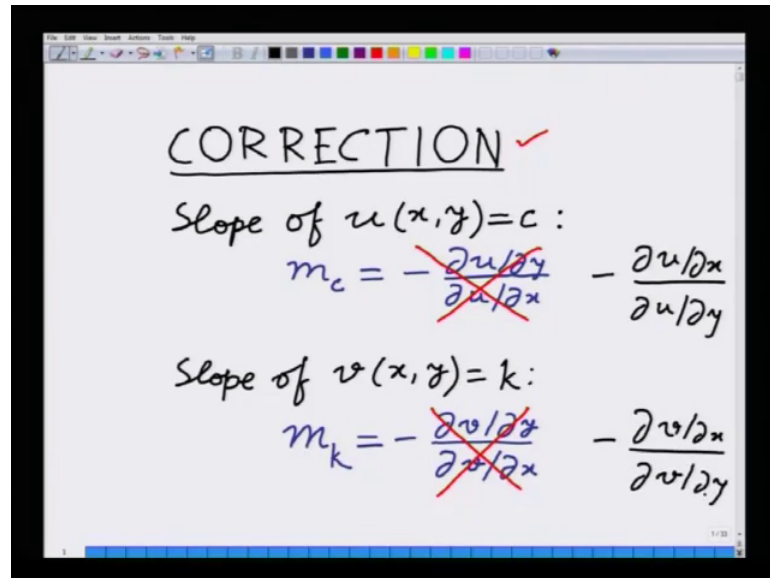
Now, if you multiply these 2 you will note that $\frac{\partial u}{\partial x}$ will exactly cancel with $\frac{\partial u}{\partial y}$, and $\frac{\partial v}{\partial x}$ will cancel with minus $\frac{\partial u}{\partial y}$ leaving minus 1 in the product. In all those cases where the 4 derivatives only 2 of which are unequal, because Cauchy Riemann conditions are satisfied in the case that both of them are non zero this is obvious even say if one of them is 0, that is suppose $\frac{\partial u}{\partial x}$ is 0 in that case this will be infinite; that means, the curve of the u equal to c family will be vertical that is the tangents will be vertical, but in that case if $\frac{\partial u}{\partial x}$ is 0 then $\frac{\partial v}{\partial y}$ is also 0; that means, the slope here is 0; that means, the curves of the other family are horizontal at that point, ok.

Curve of the other family at that point is horizontal. So, this vertical and this horizontal is again orthogonal are again orthogonal with respect to each other. Similarly if $\frac{\partial u}{\partial y}$ is 0 then the curve of the first family is horizontal and correspondingly $\frac{\partial v}{\partial x}$ is 0 in that case the curve of the other family through that point is vertical again orthogonal. The only problem will arise if both the derivatives are 0 that is $\frac{\partial u}{\partial x}$ as well as you $\frac{\partial u}{\partial y}$ is 0.

In that case this slope is undefined and this slope is also undefined. So, it may happen that you may not be able to figure out that the product is minus 1 or 1. And therefore, we say that kind of a situation can arise only at a point where $\frac{\partial u}{\partial x}$ and $\frac{\partial v}{\partial y}$

x both are 0. In that case $\frac{\partial f}{\partial z}$ is actually 0 and that is what we say here that families of curve u equal to c and v equal to k are mutually orthogonal at all points except possibly at those points where this derivative turns out to be 0.

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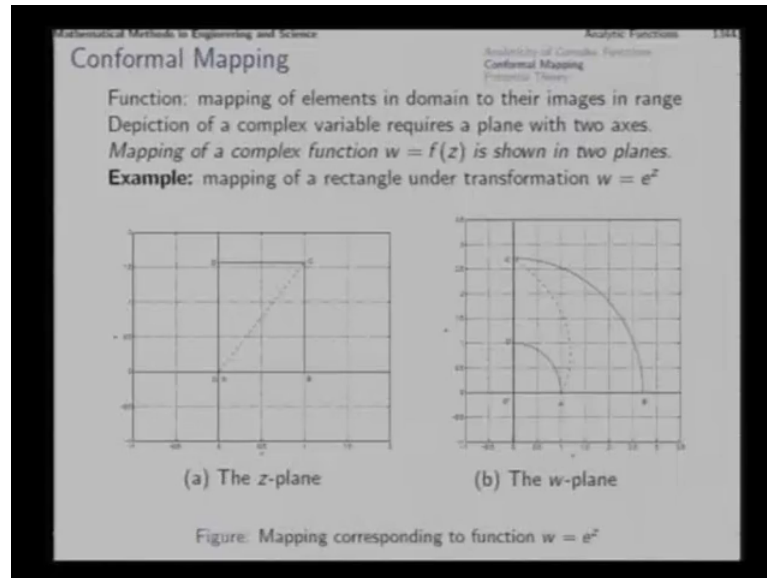
Before proceeding further please note this correction. The slope of the curve u of x y equal to c was written on the board as m_c is equal to minus $\frac{\partial u}{\partial y}$ by $\frac{\partial u}{\partial x}$ this is not right, it should be minus $\frac{\partial u}{\partial y}$ by $\frac{\partial u}{\partial x}$. Similarly the slope of the curve v of x y equal to k was written in the board as m_k is equal to minus $\frac{\partial v}{\partial y}$ by $\frac{\partial v}{\partial x}$, this will be corrected to minus $\frac{\partial v}{\partial x}$ by $\frac{\partial v}{\partial y}$. Thank you now you can continue further in the rest of the lecture.

Now, a good question a very important question is that if u of x y is given, then how to develop the complete analytic function. This is actually an exercise the basic work regarding which we did much earlier when we were solving the first order differential equation. When we were studying first order differential equation in that context we have actually studied this particular problem, and what we do for that is that we construct $\frac{\partial u}{\partial x}$ and $\frac{\partial u}{\partial y}$ from the given u and using Cauchy Riemann conditions we get $\frac{\partial v}{\partial y}$ and $\frac{\partial v}{\partial x}$ and using $\frac{\partial v}{\partial x}$ $\frac{\partial v}{\partial y}$ we construct v of x y .

So, that way after constructing v of x y we get the complete analytic function; that means, if one of the components real or imaginary of the complex analytic function is

given, and then the other one can be derived using Cauchy Riemann conditions and integration. Now another important concept in the case of analytic functions is conformal mapping.

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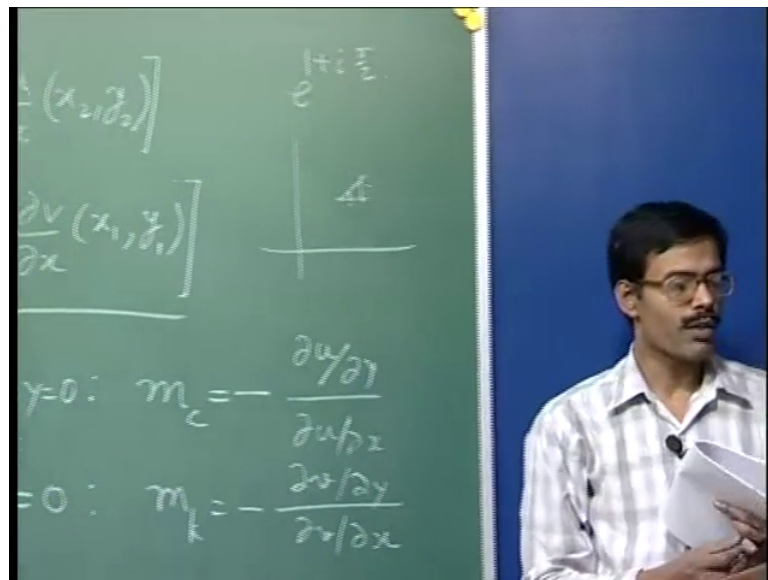
Conformal the word means of similar shape conformal; conformal mapping means shape similar mapping. So, a conformal mapping is defined by a analytic functions except that those points where the derivative is 0, $f' prime z$ is 0. So, a function a now a function will give you the mapping of elements in domain to their images in range, the domain is the z plane and the corresponding co domain is the w plane.

So, from points in the z plane as you map the points to the w plane, you get the mapping. Now here depiction of the comp in the case of real variables you plotted the independent variable x in the horizontal axis and dependent variable that is the function y along the vertical axis, you cannot do this here because the depictions of a variable itself over its domain will require a full plane. So here, how you show the mapping? You take 2 planes z plane and w plane. So, depictions of a complex variable will require a plane. So, depictions of mapping will require 2 planes together, ok.

So, in this manner, this is a z plane in which we take the domain and this is the w plane and between z plane and w plane we consider this function w equal to e to the power z. Now every point here will give you a corresponding point here, let us consider 4 points here a b c d a rectangle. So, the point a from here which is origin. So, that will you give

you e to the power 0. So, there you will get one. So, 1 plus i 0 the point b that will give you that is here one. That means, 1 plus i 0. So, e to the power 1 will give you e this is 2 point 7 1 8 and so on that is p prime c is 1 plus i into pi by 2 say 1 point 5 7 pi by 2 c is 1 plus i pi by 2.

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So, as you write e to the power 1 plus i pi by 2, e to the power 1 is i sorry e to the power 1 is e into e to the power i theta is cos theta plus i sin theta. So, cos pi 2 is 0 and i sin pi 2 is 1.

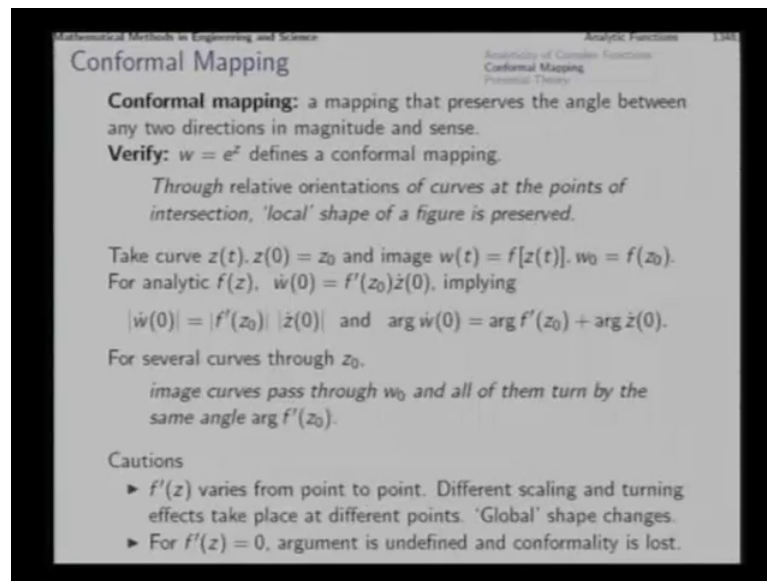
So, you get e into i. So, that is why you get e magnitude i that is in the vertical direction c prime comes here similarly d prime is simply i pi by 2. So, that will be e to the power 0 into i pi by 2 sin i sin pi by 2 that will bring you here. If you try to draw the diagonal you will find that diagonal a c will come like this, now this line segment a b comes like this line segment b c will come like this, c d will come like this and d a will come like this. The shape of this rectangle has changed, but you will note one important issue a b and b c were orthogonal mutually perpendicular at b, here also a prime b prime and b prime c prime the curves are perpendicular to each other here similarly b c c d are perpendicular here also b prime c prime and c prime d prime meeting at c are perpendicular.

So, all the edges have gone to the w plane in such a manner, that these between the tangents you are all getting you are getting all the right angles. This diagonal a c has been mapped to this curve a prime c prime, but note emerging from a whatever angles u are

getting here a b a c a d, similar same angles you get here a prime b prime a prime c prime a prime d prime, that is along the tangents you will get the same sector here and that will happen everywhere that is because this happens to be a conformal mapping.

That is it is same shape mapping similar shape mapping, that and that similarity of shape is in terms of the local shape only make that point very clear. We can very easily establish this fact the demonstration of which we just saw through these figures.

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The conformal mapping is a mapping that preserves the angle between any 2 directions in magnitude as well as sense. Just now we verified this fact for this particular mapping w equal to e to the power z . So, this analytic function defines a conformal mapping. So, we find that through relative orientations of curves at a point at points of intersection, the local shape of the figure is preserved. At every point whatever rays we draw here and the corresponding rays we map to the target plane, the co domain the range we find that the relative angles here and relative angles there are preserved.

So, why should this happen? We take the curve we take a curve apart from rays we were taking rays earlier, now we take a curve z of t in the z plane passing through this point z_0 at t equal to 0. Corresponding image is w of t , which is f of z of t , because w is f of z and passing through w_0 which is f of z_0 at t equal to 0. Now if the function f is analytic then we can have its derivative, then w dot from here through chain rule will be f prime z evaluated at that point into z dot that is this right.

So, w dot evaluated at t equal to 0 will be f' at 0 into z dot evaluated at the corresponding t equal to 0, and this will imply that this side and this side these 2 are equal in magnitude as well as direction. The magnitude equality is here and direction equality will be here that is argument of this is equal to argument plus argument of this right. Now as we draw several points through the same point z_0 , then their directions will be different here 5 curves through z_0 , will have 5 different angles here, but for all of them this is same because this does not depend on the those curves is a property of the function itself f itself. And therefore whatever are the differences of angles among the curves here as we map them as we map those curves to the w plane, the differences here will be that is every curve from this plane to that plane turns through this angle and this angle is same for all the curves because all of them are passing through z_0 .

So, for several curves through z_0 image curve pass through w_0 and all of them turn by the same angle and turning is this. So, through z_0 if in the z plane we draw 4 curves call them 1 2 3 4. So, if curve 1 turns through the mapping through an angle 30 degree; that means, this argument is 30 degree. So, curves 2 3 4 also have to turn to the same 30 degree which is this and this depend only on the function and not the curve that we are drawing through z_0 .

And this shows that the local shape get preserved if one of them turns by 30 degree then all of them turn by 30 degree through the mapping and the magnitude changes like this. So, magnitude changes direction also changes, but all the directions these curves from here say these are 4 curves drawn from a particular point in z plane. Now as they as these rays go to the w plane their lengths may all change by this factor and they all may turn by this angle. So, as all of them turn they look like now this; that means, all of them turn together. So, their shape does not change, but the important points to note in this regard is that this will happen only at those points where this magnitude is non zero, because if this magnitude is 0 then this will collapse. So, this analyticity is must apart from that for formality of the mapping the rally value of the derivative should be non zero.

Now, if f' is 0 at that point then the argument is undefined and conformality will be lost or may be lost, now one point to another point to notice that the derivatives varies from point to point. And therefore, we say that the shape does not change locally. So, local shape is preserved. So, as around this point all of them turn by 30 degree around

another point where f' may be something else the rays may be turning by 35 degrees another point rays may be turning by 45 degrees and so on.

And therefore, the scaling and turning effects at different points are not the same, at different points of the z plane are not the same. And therefore, the local shape at every point is preserved through the conformal mapping, the global shape is not preserved the global shape may change in general that does change and that is what we saw here even though locally the collection of every rays through a collection of all rays through every point preserves their mutual angles, but the overall shape of the region defined by a, b, c, d is not preserved, here it was a rectangle here it turns out to be a part of and a sector of an annulus. So, global shape may change because $f'(z_0)$ at different points z_0 will be different in general.

(Refer Slide Time: 45:55)

Mathematical Methods in Engineering and Science Analytical Functions 1.141

Conformal Mapping

An analytic function defines a conformal mapping except at its critical points where its derivative vanishes.

Except at critical points, an analytic function is invertible.
We can establish an inverse of any conformal mapping.

Examples

- ▶ Linear function $w = az + b$ (for $a \neq 0$)
- ▶ Linear fractional transformation

$$w = \frac{az + b}{cz + d}, \quad ad - bc \neq 0$$
- ▶ Other elementary functions like z^n, e^z etc

Special significance of conformal mappings:
A harmonic function $\phi(u, v)$ in the w -plane is also a harmonic function, in the form $\phi(x, y)$ in the z -plane, as long as the two planes are related through a conformal mapping.

So, from the foregoing discussion we can conclude that an analytical function defines a conformal mapping at all points except at its critical point where its derivative is 0. Now except at critical points we find that analytic function is invertible also so; that means, that for any conformal mapping we can establish an inverse and this fact is of enormous practical importance. So, we are coming to that practical point later first let us see a few examples a few quick examples of conformal mappings. Linear functions like this will define conformal mappings for all non zero a , linear fractional transformation like this will define conformal mappings except for the case when $ad - bc$ is 0 why so,

because if you try to differentiate this you will find that in the case $a + ib$ you will have 0 derivative.

Now, other elementary functions like z to the power n e to the power z etcetera though they have completely different meanings in the case of complex functions as we put e to the power $x + iy$, we find that turns out to be e to the power x into $\cos y + i \sin y$. So, that turns out to be complex function in which the real part is e to the power $x \cos y$ and imaginary part is e to the power $x \sin y$. So, it is quite different from the real function e to the power x which is all through exponential. So, even then these elementary functions with similar expressions similar meanings that we defined in the case of real calculus. Now as we put those same formulas here we get quite I mean similar formulas will yield different meanings here, yet all of these will define conformal mappings except for those situations where the derivatives vanishes.

Now, these analytic functions and you can show that in whichever case the expression of f of z you can put in terms of z only, after collapsing after collapsing all the $x y$ terms such that x and y do not appear alone separately such functions you can always show that they define they satisfy Cauchy Riemann conditions as long as the derivative expression does not become undefined.

So, these will establish conformal mappings and special significance practical significance of conformal mappings is that a harmonic function ϕ of $u v$ in w plane that is in the w plane a function which satisfies a Laplace equation is also a harmonic function in the form ϕ of $x y$ in the z plane. As long as the 2 plane z plane and the w plane are related through a functional relationship which itself defines a conformal mappings, ok.

So, this fact gives us an advantage in solving a lot of inters important problems, underlying the solution in such cases is the famous Riemann mapping theorem.

(Refer Slide Time: 49:36)

Mathematical Methods in Engineering and Science Analytic Functions 1.83
Potential Theory
Analyticity of Complex Functions
Conformal Mapping
Potential Theory

Riemann mapping theorem: Let D be a simply connected domain in the z -plane bounded by a closed curve C . Then there exists a conformal mapping that gives a one-to-one correspondence between D and the unit disc $|w| < 1$ as well as between C and the unit circle $|w| = 1$, bounding the unit disc.

Application to boundary value problems

- ▶ First, establish a conformal mapping between the given domain and a domain of simple geometry.
- ▶ Next, solve the BVP in this simple domain.
- ▶ Finally, using the inverse of the conformal mapping, construct the solution for the given domain.

Example: Dirichlet problem with Poisson's integral formula

$$f(re^{i\theta}) = \frac{1}{2\pi} \int_0^{2\pi} \frac{(R^2 - r^2)f(Re^{i\phi})}{R^2 - 2Rr \cos(\theta - \phi) + r^2} d\phi$$

And that tells us that if D is a simply connected domain in the z plane, in z plane you take a domain simply connected domain which is bounded by a closed curve. Now whatever closed curve it is? Whatever is its shape as long as the region that it encloses is a simply connected domain then there will exist a conformal mapping that will give you a 1 to 1 correspondence between this curve and a unit circle. That means, also in between the interior of this curve interior of this region with the unit disc that is interior of the unit circle ok.

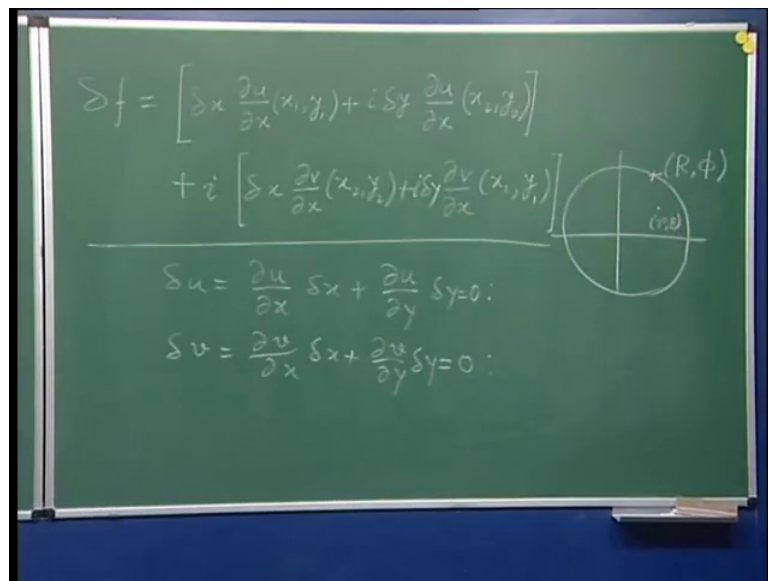
So, such a conformal mapping will give us this 1 to 1 correspondence there will be a conformal mapping, which will give us 1 to 1 correspondence between this domain d and the unit disc which is this as well as between the boundaries now this important fact gives us a very handy tool to solve boundary value problems. For example, suppose we have got a boundary value problem in which the domain is of a very complicated shape, but as long as it is simply connected what you can do we first establish a conformal mapping between the given domain and a domain of simple geometry for example, the unit disc.

Next solve the problem in this simple domain and then in the case of the conformality the mapping will also have an inverse. So, after the solution is available in the simple domain we use the inverse of the conformal mapping and thereby we construct the solution for the original domain. Now one particular advantage one particular application

of this is through the Poisson's integral formula which is this now let us first see what this integral formula tells us, $re^{i\theta}$ is a point z in the z plane expressed in the polar coordinates, you see $x + iy$ in polar coordinate will mean $r \cos \theta + i r \sin \theta$ right

So, if you take r common then you get $\cos \theta + i \sin \theta$ which is $e^{i\theta}$. So, this $re^{i\theta}$ is nothing, but $x + iy$ in polar coordinates, and the formula tells you that this value of the function at z can be found through this integral $\frac{1}{2\pi} \int_0^{2\pi} f(re^{i\theta}) d\theta$. Now what is this integrand and what does this involve it involves capital R that is radius value small r the radial coordinate of z and it involves θ that is the polar this θ coordinate of z and it involves ϕ now ϕ .

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This circle at a point at the circle is $r e^{i\theta}$ and a point in interior is $r e^{i\theta}$

So, this Poisson's integral formula tells us that a the function can be evaluated at an interior point here through the cyclic integral $\int_0^{2\pi} f(re^{i\theta}) d\theta$ of this integrand over this circle over the circle and for that the function value is required only at the circle right. So that means, if we know the boundary values all the boundary values then by using those boundary values here for different ϕ running from 0 to 2π for constant R we can evaluate this integrand at every point for any interior point r .

So, interior point r where we want the function value gives us the value of R and θ small r and small θ small r and θ the small r and θ and point here has radial value R capital R and the value of ϕ changes to 0 to π . That means, if we know all the boundary values then we need these function values. So, by using the boundary values through this integral we can find the value of the function at any point in the interior practically. That means, that we can solve the Dirichlet problem for the function f that is boundary point value we know and in the interior we want to find out the function. So, this formula itself we will be able to establish after we study a little interior calculus of complex functions also.

Now apart from that what else is the application of conformal mapping, we have already seen that the relationship between one family of curves u of x y equal to c . And another family v of x y equal to k is established through Cauchy Riemann conditions.

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Mathematical Methods in Engineering and Science

Potential Theory

Analytic Functions
Analyticity of Complex Functions
Conformal Mappings
Potential Theory

Two-dimensional potential flow

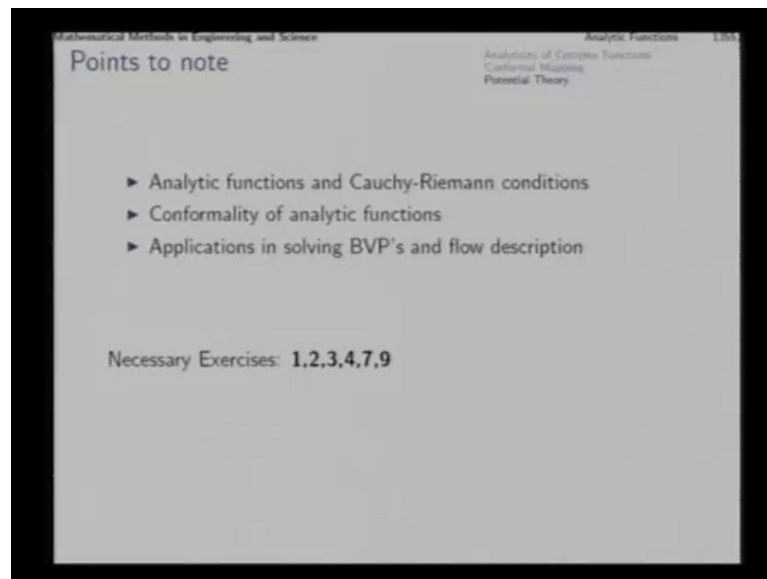
- ▶ Velocity potential $\phi(x, y)$ gives velocity components $V_x = \frac{\partial \phi}{\partial x}$ and $V_y = \frac{\partial \phi}{\partial y}$.
- ▶ A streamline is a curve in the flow field, the tangent to which at any point is along the local velocity vector.
- ▶ Stream function $\psi(x, y)$ remains constant along a streamline.
- ▶ $\psi(x, y)$ is the conjugate harmonic function of $\phi(x, y)$.
- ▶ Complex potential function $\Phi(z) = \phi(x, y) + i\psi(x, y)$ defines the flow.

If a flow field encounters a solid boundary of a complicated shape, transform the boundary conformally to a simple boundary to facilitate the study of the flow pattern.

So, in the case of the analysis of two dimensional potential flows, if we have the velocity potential ϕ of x y that gives us the velocity components in this manner and we know that a streamline is a curve in the flow field, the tangent to which at any point is along the local velocity vector. So, stream function is a function remains constant along a streamline. So, ψ of x y that is the stream function turns out to be a conjugate harmonic function of the velocity potential function and the complex potential function consisting of ϕ and ψ together defines the flow completely.

So, in the fluid flow problems if we encounter a solid boundary of a complicated shape, conformal mapping allows us to transform the boundary conformally to a simple boundary a boundary of a simple shape and this transformation helps us facilitates us facilitates the study of slow pat pattern through analysis of the simple boundary. This is what we do in the case of complicated stream line shapes and also in the case of the airflow studies.

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So, these are the points which we studied in this particular lesson- Cauchy Riemann conditions, conformality, and applications of the complex analytic functions in the case of boundary value problems and flow descriptions. In the next lecture we will take up the question of integrals in the complex plane; integral of complex functions.

Thank you.