

A Short Lecture Series on Contour Integration in the Complex Plane

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Lecture - 20 L shaped branch cut

Good morning, welcome to this lecture on complex variables and we were in the middle of a problem. So, I will straight away continue from there.

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$$-\int_0^{\infty} \frac{R^{-p}}{1-R} e^{-12i\pi p} dR = -e^{-12i\pi p} I + I$$

$$= I(1 - e^{-12i\pi p})$$

$C_{\epsilon_1}, C_{\epsilon_2}, C_{\epsilon_3}$

Diagram 1: A circular arc in the upper half-plane with radius ϵ_1 and angle from 0 to 2π . The integral is $\int_{C_{\epsilon_1}} \frac{z^{-p}}{1-z} dz$. Substituting $z = \epsilon_1 e^{i\theta}$, $dz = \epsilon_1 i e^{i\theta} d\theta$, the integral becomes $\int_0^{2\pi} \frac{\epsilon_1^{-p} e^{-ip\theta}}{1 - \epsilon_1 e^{i\theta}} \epsilon_1 i e^{i\theta} d\theta$. The limit as $\epsilon_1 \rightarrow 0$ is $\epsilon_1^{1-p} [\text{angular}] = 0$.

Diagram 2: A circular arc in the lower half-plane with radius ϵ_2 and angle from π to 0 . The integral is $\int_{C_{\epsilon_2}} \frac{z^{-p}}{1-z} dz$. Substituting $z = \epsilon_2 e^{i\phi}$, $dz = \epsilon_2 i e^{i\phi} d\phi$, the integral becomes $\int_{\pi}^0 \frac{(1 + \epsilon_2 e^{i\phi})^{-p}}{1 - (1 + \epsilon_2 e^{i\phi})} \epsilon_2 i e^{i\phi} d\phi$. The limit as $\epsilon_2 \rightarrow 0$ is $\int_{\pi}^0 \frac{(1 + \epsilon_2 e^{i\phi})^{-p}}{1 - (1 + \epsilon_2 e^{i\phi})} \epsilon_2 i e^{i\phi} d\phi = i\pi$.

We are now left with 3 C epsilons that we have to do; C epsilon 1 C epsilon 2 and C epsilon 3, ok. C epsilon 1 is right here, we have to come from the bottom, go around in a clockwise direction. So, from theta equal to 2π to theta equal to 0 . So, if we examine this integral, we have an integral over C epsilon 1, z to the power of minus p , dz over $1 - z$; z we will write as $\epsilon_1 e^{i\theta}$, then dz , epsilon 1 is a constant, epsilon 1 $i e^{i\theta} d\theta$, ok.

So, if I plug it in, theta has limits 2π to 0 , z to the power minus p , epsilon 1 to the power minus p , $e^{i\theta}$ to the power minus p , dz is epsilon 1 $i e^{i\theta}$ to the power of $i\theta$ $d\theta$ by $1 - \epsilon_1 e^{i\theta}$, limit epsilon 1 going to 0 , ok. So, without rigor, we will just see here that we have epsilon 1 to the power $1 - p$ in the numerator all others are angular functions. So, there is a part of epsilon 1 which survives in the numerator, limit epsilon 1 tending to 0 , this goes to 0 . Now, let us look at C

ϵ_2 ; C_{ϵ_2} is here, we have a pole at 1, we come here we go around and we move forward in the clockwise sense C_{ϵ_2} .

So, we now have integral π to 0; π to 0 and what is z ? This part is very important, z now is equal to $1 + \epsilon_2 e^{i\phi}$, I am here, this is $1 + \epsilon_2 e^{i\phi}$, plus $\epsilon_2 e^{i\phi}$ to the power of let say $i\phi$, dz now is equal to $\epsilon_2 i e^{i\phi} d\phi$. So, if we plug it in, we get, $1 + \epsilon_2 e^{i\phi}$ to the power of $i\phi$ to the power minus p and dz ; dz comes in here; dz comes in here, divided by $1 - z$, which is $1 - \epsilon_2 e^{i\phi}$, plus $\epsilon_2 e^{i\phi}$ to the power of $i\phi$.

So, what do we have here, let me just clarify, I have integral 0 to π ; π to 0, $1 + \epsilon_2 e^{i\phi}$ to the power of $i\phi$, minus p , $\epsilon_2 i e^{i\phi} d\phi$ divided by $1 - \epsilon_2 e^{i\phi}$, ok. So, then we cancel this, we cancel $i\phi$ and I have $1 + \epsilon_2 e^{i\phi}$ to the power $i\phi$ minus p and limit ϵ_2 going to 0. So, I am left with $i d\phi$; $i d\phi$ which is going in the clockwise sense from π to 0. So, I get a minus $i\pi$, but I have a minus in the denominator also, so I get plus $i\pi$, so, this is plus $i\pi$.

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Handwritten mathematical derivation on a whiteboard showing the evaluation of a complex integral using contour integration. The derivation involves a keyhole contour around a branch cut on the positive real axis. It includes the definition of the contour segments C_{ϵ_2} , C_{ϵ_3} , and C_R , and the calculation of the integral I as the limit of the sum of integrals over these segments as ϵ_2 and ϵ_3 approach 0. The final result is $I = -i\pi \frac{(1 + e^{-2i\pi p})}{(1 - e^{-2i\pi p})} = -\pi \Gamma(p)$.

The last case; the last case is here C_{ϵ_3} . So, we are coming from infinity I have a pole at 1, I circumvent the pole and I proceed, I am coming from infinity, this is C_{ϵ_3} this is 1, ok. This is the important part, now I have this integral on C_{ϵ_3} which extends from 2π to π angle is now 2π , ok.

So, what is z here? z here is; z here is $1 + \epsilon^3 e^{i\phi}$, but it is $1 e^{i2\pi}$, this is important, when we were above, the 1 here was $1 e^{i0}$, when we are below, because this is a cut, because this is a cut we have to respect the z definition of the cut, ok. The cut is because z happens to have minus p , just like having square root of z or 1 by square root of z .

So, we have to respect the definition of z ; z goes as $R e^{i\theta}$ and above θ is 0 , below θ is 2π . So, z is now here, $1 e^{i2\pi} + \epsilon^3 e^{i\phi}$. z is moving on this ϵ^3 semicircle. what is the definition of z , it is $1 + \epsilon^3 e^{i\phi}$, but this 1 is not purely 1 it is $1 e^{i2\pi}$.

Now, dz is equal to $\epsilon^3 i e^{i\phi} d\phi$. So, we let us put the values here z to the power minus p . So, I have, $1 e^{i2\pi} + \epsilon^3 e^{i\phi}$ to the power of $i\phi - p$, dz is $\epsilon^3 i e^{i\phi} d\phi$, divided by $1 - 1 e^{i2\pi}$, minus $\epsilon^3 e^{i\phi}$, that is equal to ϕ goes from 2π to π .

Then I have, $1 e^{i2\pi} + \epsilon^3 e^{i\phi}$ to the power minus p , limit ϵ^3 going to 0 , divided by this is 1 , that is 1 . So, I get minus $\epsilon^3 e^{i\phi}$ to the power of $i\phi$, the numerator $\epsilon^3 i e^{i\phi} d\phi$. So, ϵ^3 goes, $e^{i\phi}$ goes.

Now, the movement is in the again in the clockwise direction and ϵ^3 goes to 0 and so I have a movement in the clockwise direction on a circular contour and this is $e^{i2\pi}$, ok. I hope you get this part, $1 e^{i2\pi} + \epsilon^3 e^{i\phi}$ to the power $i\phi - p$, with limit ϵ^3 going to 0 , ends up as $1 e^{i2\pi}$ to the power of $i2\pi - p$, that is the idea into $i d\phi$ by a minus 1 , this is going clockwise the difference is π .

So, I will get, $e^{i2\pi - p}$, minus π , but they have a negative in the denominator, so I get π . So, what do I have now? The sum of these two; the C_2 and C_3 , I forgot what we got. So, C_2 gave me $i\pi$, ok. So, C_2 , C_2 gave me $i\pi$, C_3 gave me $i\pi e^{i2\pi - p}$, ok. Now, what else do we have? We have $1 - e^{i2\pi}$ ok.

So, we have; so, we have, $1 - e^{-2i\pi p}$, $1 - e^{-2i\pi p}$, plus $i\pi$, into $1 + e^{-2i\pi p}$, is the full contour, the full integral, now it is not enclosing any singularities. So, that residue contribution is going to be 0 ok. So, now, if I take this to the right hand side, I get I is equal to $-i\pi$, $1 + e^{-2i\pi p}$, by $1 - e^{-2i\pi p}$, that gives me $-\pi \cot p\pi$.

The main idea in here is that you should respect the branch definition of z when you were here, 1 was e^{i0} , when you are here it is $e^{i2\pi}$, otherwise you will make a mistake. It is not one below and one above because there is a cut over here. Now, this sort of gives you an idea of the kind of problems you can have. I have mainly shown you branch cuts related to square roots., you can have branch cuts related to other functions for example, like log.

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Handwritten notes on a whiteboard:

L-shaped Branch Cut.

$$I^{mnpq} = \int_{-\infty}^{\infty} \int_{-\infty}^{\infty} \frac{[1 - (-i)^m G_0 \lambda] [1 - (-i)^n G_0 \mu] \sqrt{k^2 - \mu^2 - \lambda^2}}{(\lambda^2 - k_m^2)(\lambda^2 - k_p^2)(\mu^2 - k_n^2)(\mu^2 - k_q^2)} d\mu d\lambda$$

k is fixed k_m, k_p, k_n, k_q

perform the λ integral first.

$$I_1^{mp}(\mu) = \int_{-\infty}^{\infty} \frac{[1 - (-i)^m G_0 \lambda] \sqrt{k^2 - \mu^2 - \lambda^2}}{(\lambda^2 - k_m^2)(\lambda^2 - k_p^2)} d\lambda$$

μ real line $|\mu| < k$
 $\mu^2 < k^2$
 $\mu^2 > k^2$

$\# \mu^2 < k^2$ μ is fixed number.

$\sqrt{\frac{k^2 - \mu^2}{\lambda^2} - \lambda^2} \rightarrow$ numerator $\sqrt{\lambda_1^2 - \lambda^2} = \sqrt{\lambda_1 - \lambda} \sqrt{\lambda_1 + \lambda}$

Now, what I want to show you is. This is a bit of an advanced problem, ok, but one does come across it and there is no better place than this lecture here to give you an idea. Now, I am going to talk about an L shaped branch cut, L shaped branch cut. How do we get an L shaped branch cut? In my line of work where it is sound and structure interaction, we come across a certain integral let us say I^{mnpq} that is the name of the integral, ok.

It's a Fourier transform type integral, minus infinity to infinity, again minus infinity to infinity, $1 - \cos \lambda a$, $1 - \cos \mu b$, square root of, this is where you get a square root, $k^2 - \mu^2 - \lambda^2$, ok. k is the acoustic wave number for those who are interested and $d\mu$ and $d\lambda$ these are the Fourier transform variables. In the denominator, I get $\lambda^2 - km^2$, into $\lambda^2 - kp^2$, $\mu^2 - km^2$, $\mu^2 - kq^2$.

Here k is a fixed number all are fixed numbers, k is a fixed number, is fixed a given number, wave number depends on frequency and speed of sound. Then km is a fixed number, kp is a fixed value, km kp sorry km , ok, then kn ; then kn , kn ; kn is a fixed value and kq is a fixed value, ok. Now, the plan is to perform, plan is to perform the λ integral first; λ integral we want to do first. So, once we do the λ integral how does it look like, I get this part, now λ is here; here and here and here and λ gets mixed up with μ here.

So, we write I_1 , mp μ and that is equal to integral, minus infinity to infinity, $1 - \cos \lambda a$, square root of $k^2 - \mu^2 - \lambda^2$, $d\lambda$, divided by $\lambda^2 - km^2$, into $\lambda^2 - kp^2$, ok, this is the integral we want to do first.

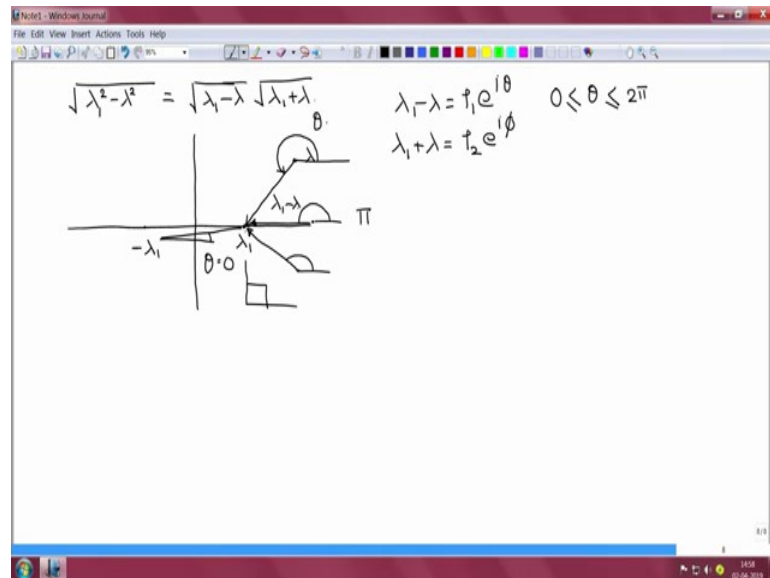
Now, we know that μ , μ is moving on the real line, from minus infinity to infinity. So, there is a chance that somewhere μ magnitude is less than k ; k is a fixed positive real number. So, that μ^2 is going to be less than k^2 , there is a region where that happens and there is a region where it exceeds, there is also region where μ^2 will now become greater than k^2 . So, let us not worry about this region we will worry about this region.

Let us take the case where μ^2 is less than k^2 . So, then what happens, so we take the case where μ^2 is less than k^2 , μ is real number, we do not need to put this, μ^2 is less than k^2 and μ is fixed; μ is a fixed number, μ is fixed; fixed number.

So, now, this particular square root function; $k^2 - \mu^2$, now k being greater than μ , I will put this as λ^2 and this as $-\lambda^2$. Now, what do I have in the numerator, in the numerator I have other things, but I have

square root of lambda 1 square minus lambda square. Which means what now; which means this is broken into lambda 1 minus lambda and square root of lambda 1 plus lambda.

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So, let us get to the next page for some room, ok. So, let me write this, I have square root of lambda 1 square minus lambda square which is equal to square root of lambda 1 minus lambda into square root of lambda 1 plus lambda, ok. So, let us say let me say that let lambda 1 minus lambda be equal to rho 1 e to the power of i theta and lambda 1 plus lambda is equal to rho 2 e to the power of i phi. Now, let us examine this on the complex plane, here is my lambda 1, here is my minus lambda 1, here is my lambda, ok.

So, lambda 1 minus lambda; so lambda 1 minus lambda is this, the arrowhead is here, the tail end is here, this is lambda 1 minus lambda, ok. So, the amplitude is rho 1 and theta is this angle from the horizontal to where we are is theta, that is theta, ok. So, what are the limits on theta, if lambda ends up here on the real axis, then theta is equal to pi, if lambda ends up here, then theta is less than pi, if lambda ends up right here, then theta is pi by 2 and if lambda ends up here theta goes to 0. So, theta limits we will say are 0 less than twice pi. Now, time is running out, I will continue the problem from here in next class.

Thank you.