King Fahd University of Petroleum and Minerals Department of Mathematics and Statistics MATH430 - Introduction to Complex Variables Final Exam – Term 132 (2013–2014)

Exercise 1

Determine all the isolated singularities of the function $\frac{z-1}{\cos z}$ and compute the residue at each singularity.

Exercise 2 Using the method of the residue, show that

$$\int_0^{2\pi} \frac{d\theta}{1+a\cos\theta} = \frac{2\pi}{\sqrt{1-a^2}}, \quad |a| < 1.$$

Exercise 3 Compute

$$\text{p.v.} \int_{-\infty}^{+\infty} \frac{\cos(\alpha x)}{x-w} dx$$

where $\alpha \in \mathbb{R} \setminus \{0\}$ and $w \in \mathbb{C}$.

1) Consider the function

$$f(z) = \frac{1}{q^2(z)}$$

where *q* is analytic at z_0 , $q(z_0) = 0$ and $q'(z_0) \neq 0$. Show that z_0 is a pole of order 2 of the function *f*, with

$$\operatorname{Res}(f, z_0) = -\frac{q''(z_0)}{[q'(z_0)]^3}.$$

2) Application: Find the residue at z = 0 of the functions

(a)
$$f(z) = \csc^2 z$$

(b) $f(z) = \frac{1}{(z+z^2)^2}$

1. Below is an outline of a proof of the fact that for any analytic function f that is never zero in a simply connected domain D there exists a single-valued branch of log f analytic in D. Justify each step in the proof

- (a) $\frac{f'}{f}$ has an anti-derivative in *D*, say *H*.
- (b) The function $f(z)e^{-H(z)}$ is constant in *D*, so that $f(z) = ce^{H(z)}$.
- (c) Letting α be a value of log *c*, the function $H(z) + \alpha$ is a branch of log f(z) analytic in *D*.

2. Application: Prove that there exists an analytic *g* in the unit disk |z| < 1 such that $g^2(z) = z^n - 1$, where $n \ge 1$.

- (a) Prove that if f has a pole of order m at z_0 , then f' has a pole or order m + 1 at z_0 .
- (b) Prove that if *f* has a pole of order *m* at z_0 , then $g(z) = \frac{f'}{f}$ has a simple pole at z_0 . Find $\text{Res}(g, z_0)$.
- (c) Let *f* have an isolated singularity at z_0 . Show that $\text{Res}(f', z_0) = 0$.

Exercise 7 Suppose that *f* is analytic on and *outside* the simple closed *negatively* oriented contour Γ . Assume further that *f* is analytic at ∞ and $f(\infty) = 0$. Prove that

$$f(z) = \frac{1}{2\pi i} \oint \frac{f(w)}{w - z} dw$$

for all *z* outside Γ . [HINT: Apply Cauchy's integral formula for *z* in an annulus and let the outer radius tend to ∞]

(a) Find all the functions that are analytic everywhere in the extended complex plane.

(b) Classify all the functions that are analytic in the extended complex plane except for a pole at one point.