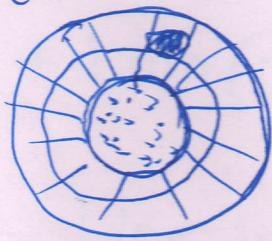


- 411
- Circular disk is simply connected but an annulus is not.



- A simply connected domain is one where one can continuously shrink any simple closed curve into a point, while remaining in the domain.

Indefinite integration of analytic functions

Let $f(z)$ be analytic in a simply connected domain D . Then there exists an indefinite integral of $f(z)$ in the domain D , that is, an analytic fn. $F(z)$ s.t. $F'(z) = f(z)$ in D , & for all paths in D joining two points z_0 & z_1 in D , we have

$$\int_{z_0}^{z_1} f(z) dz = F(z_1) - F(z_0), \quad [F'(z) = f(z)]$$

- Remark: D for an entire function f is the whole complex plane.

Eg ① $\int_0^i z^3 dz = \left[\frac{z^4}{4} \right]_0^i = \frac{1}{4} - 0 = \frac{1}{4}$.

② $\int_{-\pi i}^{\pi i} \sinh z dz = \left[\cosh z \right]_{-\pi i}^{\pi i} = \cosh(\pi i) - \cosh(-\pi i) = 0$.

③ $\int_{e^{-\frac{3\pi i}{4}}}^{e^{\frac{3\pi i}{4}}} \frac{1}{z} dz = \ln(e^{\frac{3\pi i}{4}}) - \ln(e^{-\frac{3\pi i}{4}}) = \frac{3\pi i}{4} - (-\frac{3\pi i}{4}) = \frac{3\pi i}{2}$

Use of a representation of a path

- Applies not only to analytic functions but also to any continuous complex function.

Thm. Let C be a piecewise smooth path, represented by $z = z(t)$, where $a \leq t \leq b$. Let $f(z)$ be a continuous function on C . Then

$$\int_C f(z) dz = \int_a^b f(z(t)) \dot{z}(t) dt \quad \text{where } \dot{z} = \frac{dz}{dt}$$

Proof: Note that, for $z = x + iy$, & $f(z) = u(x(t), y(t)) + i v(x(t), y(t))$

$$\int_C f(z) dz = \int_C u dx - \int_C v dy + i \left(\int_C u dy + \int_C v dx \right) \quad \text{--- (1)}$$

~~Let~~ Note that $\dot{z} = \dot{x} + i \dot{y}$.

Also $dx = \dot{x} dt$ & $dy = \dot{y} dt$.

$$\text{Thus, } \int_a^b f(z(t)) \dot{z}(t) dt = \int_a^b (u + iv)(\dot{x} + i \dot{y}) dt$$

$$= \int_a^b (u + iv)(dx + i dy)$$

$$= \int_a^b ((u dx - v dy) + i (u dy + v dx))$$

$$= \int_C (u dx - v dy) + i \int_C (u dy + v dx) \quad \text{--- (2)}$$

This proves the result (compare (1) & (2)).

Steps in applying the above result

- ① Represent the path C in the form $z(t)$ ($a \leq t \leq b$).
- ② Calculate the derivative $\dot{z}(t) = \frac{dz}{dt}$.
- ③ Substitute $z(t)$ for every z in $f(z)$.
- ④ Integrate $f(z(t))\dot{z}(t)$ over t from a to b .

Eg. Prove that $\oint_C \frac{1}{z} dz = 2\pi i$, where C is the unit circle traversed in the counter-clockwise direction.

C : unit circle

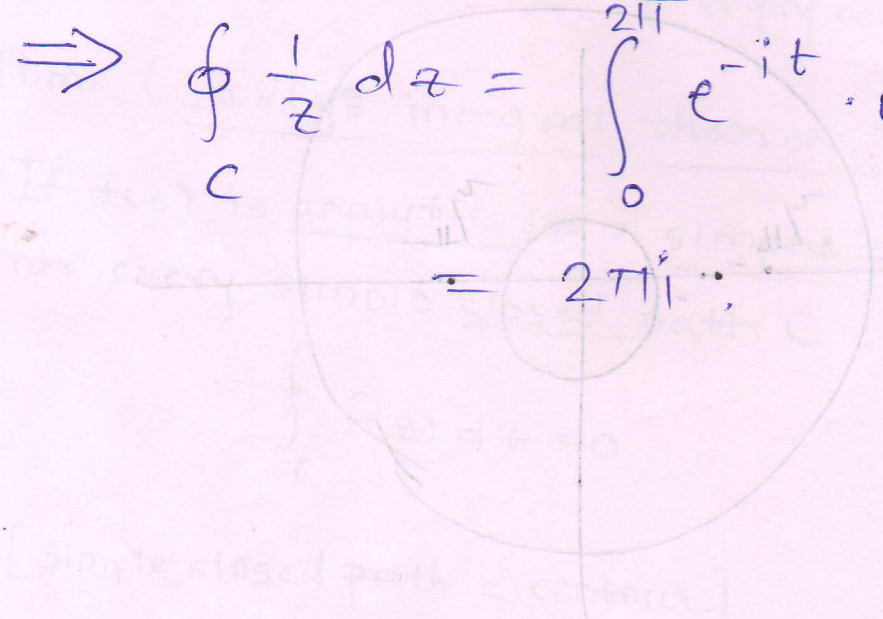
$$z(t) = \cos t + i \sin t \quad (0 \leq t \leq 2\pi)$$

$$= e^{it}$$

$$\dot{z}(t) = i e^{it}$$

$$\Rightarrow \oint_C \frac{1}{z} dz = \int_0^{2\pi} e^{-it} \cdot i e^{it} dt$$

$$= 2\pi i$$

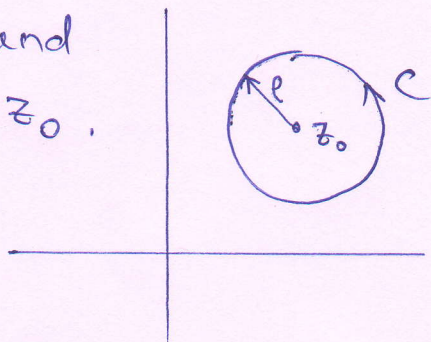


$C: |z|=1$ counter

Integral of $\frac{1}{z^m}$ with $m \in \mathbb{Z}$

Let $f(z) = (z - z_0)^m$, $m \in \mathbb{Z}$ & z_0 , a constant.

Integrate f counterclockwise around the circle C of radius ρ and center z_0 .



Solution: Parametrize C as

$$z(t) = z_0 + \rho(\cos t + i \sin t) = z_0 + \rho e^{it} \quad (0 \leq t \leq 2\pi)$$

Then $(z - z_0)^m = \rho^m e^{imt}$, $dz = i\rho e^{it} dt$

$$\begin{aligned} \Rightarrow \oint_C (z - z_0)^m dz &= \int_0^{2\pi} \rho^m e^{imt} i\rho e^{it} dt \\ &= i\rho^{m+1} \int_0^{2\pi} e^{i(m+1)t} dt \\ &= i\rho^{m+1} \left(\int_0^{2\pi} \cos(m+1)t dt + i \int_0^{2\pi} \sin(m+1)t dt \right) \end{aligned}$$

When $m = -1$, $\rho^{m+1} = 1$, $\cos 0 = 1$, $\sin 0 = 0$.

& when $m \neq -1$, we have $\int_0^{2\pi} \cos(m+1)t dt$

$$= \left[\frac{\sin(m+1)t}{m+1} \right]_0^{2\pi} = 0$$

Similarly, $\int_0^{2\pi} \sin(m+1)t dt = 0$.

Hence

$$\boxed{\oint_C (z - z_0)^m dz = \begin{cases} 2\pi i, & (m = -1), \\ 0, & m \neq -1, m \in \mathbb{Z} \end{cases}}$$

Path Dependence:

If we integrate a given function $f(z)$ from a point z_0 to a point z , along different paths, the integrals will in general have different values.

- A complex line integral depends not only on the end-points of the path, but, in general, also on the path itself.

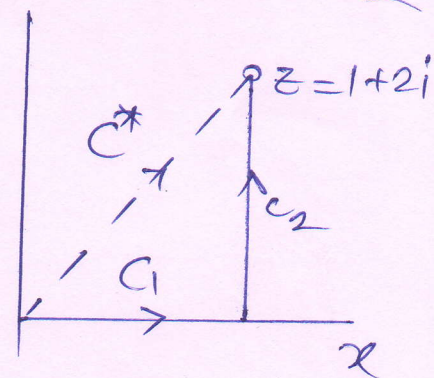
Example: Integrate $f(z) = \operatorname{Re}(z) = x$ from 0 to $1+2i$ along:

(a) C^*

(b) C consisting of C_1 & C_2



(a) $C^* : z(t) = t + 2it$
 $\dot{z}(t) = 1 + 2i, \quad (0 \leq t \leq 1)$
 $f(z(t)) = x(t) = t$



$$\Rightarrow \int_{C^*} \operatorname{Re}(z) dz = \int_0^1 t(1+2i) dt = \frac{1}{2}(1+2i) = \frac{1}{2} + i$$

(b) C : $C_1: z(t) = t, \dot{z}(t) = 1, f(z(t)) = t \quad (0 \leq t \leq 1)$
 $C_2: z(t) = 1 + it, \dot{z}(t) = i, f(z(t)) = 1 \quad (0 \leq t \leq 2)$

$$\Rightarrow \int_C \operatorname{Re}(z) dz = \int_{C_1} \operatorname{Re}(z) dz + \int_{C_2} \operatorname{Re}(z) dz = \int_0^1 t dt + \int_0^2 i dt = \frac{1}{2} + 2i$$