

# UPSC Civil Services Main 2000 - Mathematics

## Complex Analysis

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**Question 1(a)** Show that any four given points of the complex plane can be carried by a bilinear transformation to positions  $1, -1, k, -k$  where the value of  $k$  depends on the given points.

**Solution.** It is known that a bilinear transformation mapping  $z_1, z_2, z_3$  to  $w_1, w_2, w_3$  is given by the crossratio  $\text{crossratio}(z_1, z_2, z_3, z) = \text{crossratio}(w_1, w_2, w_3, w)$ , i.e.

$$\frac{(z - z_1)(z_2 - z_3)}{(z_1 - z_2)(z_3 - z)} = \frac{(w - w_1)(w_2 - w_3)}{(w_1 - w_2)(w_3 - w)}$$

Now  $w_1 = 1, w_2 = -1, w_3 = k$ , so

$$\frac{(z - z_1)(z_2 - z_3)}{(z_1 - z_2)(z_3 - z)} = \frac{(w - 1)(-1 - k)}{(2)(k - w)}$$

It will map  $z_4$  to  $-k$  provided  $k$  is given by

$$\frac{(z_4 - z_1)(z_2 - z_3)}{(z_1 - z_2)(z_3 - z_4)} = \frac{(-k - 1)(-1 - k)}{(2)(k - (-k))} = \frac{(k + 1)^2}{4k}$$

Clearly  $k$  depends on the points  $z_1, z_2, z_3, z_4$ . ■

**Question 2(a)** Suppose  $f(\zeta)$  is continuous on a circle  $C$ . Show that  $\int_C \frac{f(s) ds}{s - z}$  as  $z$  varies inside  $C$  is differentiable under the integral sign. Find the derivative. Hence or otherwise derive an integral representation for  $f'(z)$  if  $f(z)$  is analytic on and inside of  $C$ .

**Solution.** If  $f(z)$  is analytic on and inside  $C$ , then by Cauchy's integral formula

$$f(z) = \frac{1}{2\pi i} \int_C \frac{f(s) ds}{s - z}$$

Let  $h$  be a complex number so chosen that  $z + h$  also lies in the interior of  $C$ . Then

$$\begin{aligned} \frac{f(z+h) - f(z)}{h} &= \frac{1}{2\pi i} \left[ \frac{1}{h} \int_C \left[ \frac{f(s)}{s-z-h} - \frac{f(s)}{s-z} \right] ds \right] \\ &= \frac{1}{2\pi i} \left[ \frac{1}{h} \int_C \frac{hf(s)}{(s-z)(s-z-h)} ds \right] \\ \implies \frac{f(z+h) - f(z)}{h} - \frac{1}{2\pi i} \int_C \frac{f(s)}{(s-z)^2} ds &= \frac{1}{2\pi i} \int_C \left[ \frac{f(s)}{(s-z-h)(s-z)} - \frac{f(s)}{(s-z)^2} \right] ds \\ &= \frac{1}{2\pi i} \int_C \frac{hf(s)}{(s-z-h)(s-z)^2} ds \end{aligned}$$

Let  $M = \sup_{z \in C} |f(z)|$ ,  $l = \text{arc length of } C$ ,  $d = \min_{s \in C} |z - s| > 0$ . Since we are interested in  $h \rightarrow 0$ , we can assume that  $0 < |h| < d$ . Now  $|s-z| \geq d$ ,  $|s-z-h| \geq |s-z| - |h| \geq d - |h|$ , and therefore

$$\left| \frac{f(z+h) - f(z)}{h} - \frac{1}{2\pi i} \int_C \frac{f(s)}{(s-z)^2} ds \right| \leq \frac{M}{2\pi} \frac{|h|}{d^2(d-|h|)} \cdot l$$

Since the right hand side of the above inequality  $\rightarrow 0$  as  $h \rightarrow 0$ , it follows that

$$\lim_{h \rightarrow 0} \frac{f(z+h) - f(z)}{h} = \frac{1}{2\pi i} \int_C \frac{f(s)}{(s-z)^2} ds$$

i.e.

$$\frac{d(f(z))}{dz} = f'(z) = \frac{1}{2\pi i} \int_C \frac{d}{dz} \left( \frac{f(s)}{s-z} \right) ds$$

or

$$\frac{d}{dz} \frac{1}{2\pi i} \int_C \frac{f(s) ds}{s-z} = \frac{1}{2\pi i} \int_C \frac{d}{dz} \left( \frac{f(s)}{s-z} \right) ds$$

i.e. differentiation under the integral sign is valid. The representation for  $f'(z)$  is given by

$$f'(z) = \frac{1}{2\pi i} \int_C \frac{f(s) ds}{(s-z)^2}$$

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