

Complex Functions Differentiation

Ananda Dasgupta

MA211, Lecture 7

Differentiation in \mathbb{R} and elsewhere

Recall that for a map $f : \mathbb{R} \rightarrow \mathbb{R}$, the derivative at $x_0 \in \mathbb{R}$ is defined by

$$f'(x_0) = \lim_{x \rightarrow x_0} \frac{f(x) - f(x_0)}{x - x_0}$$

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- $\frac{f(x) - f(x_0)}{x - x_0}$ Division must be possible.
- $\lim_{x \rightarrow x_0}$ Limits must be defined on V
(or whatever space is the image of the division operation)

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All of this works for $f : \mathbb{C} \rightarrow \mathbb{C}$!

Differentiation in \mathbb{C}

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Very similar to what we did on \mathbb{R} !

An example :

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- ▶ $\frac{d}{dz} f(g(z)) = f'(g(z))g'(z)$.

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- ▶ The condition for differentiability is more stringent on \mathbb{C} .

A non-differentiable function

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$f(z) = \bar{z}$ is differentiable nowhere!

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What conditions must the functions $u, v : \mathbb{R}^2 \rightarrow \mathbb{R}$ satisfy for f to be differentiable?

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$$\frac{\Delta f}{\Delta z} = \frac{u(x_0 + \Delta x, y_0) - u(x_0, y_0)}{\Delta x} + i \frac{v(x_0 + \Delta x, y_0) - v(x_0, y_0)}{\Delta x}$$

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$$\frac{\partial f}{\partial z} = -i \frac{\partial u}{\partial y} + \frac{\partial v}{\partial y}$$

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Necessary condition for f to be differentiable :

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— the **Cauchy-Riemann conditions!**

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We already know that this function is differentiable everywhere.

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The Cauchy-Riemann conditions are satisfied everywhere!

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$f(z)$ is only differentiable on the X axis.

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- Are we correct in concluding that

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- ▶ **No!**

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- ▶ The question is, are they also **sufficient**?
- ▶ No!
- ▶ To see this, all that we need is a single counterexample!

Are the CR conditions sufficient ?

$$f(z) = \begin{cases} \frac{\bar{z}^2}{z} & \text{for } z \neq 0 \\ 0 & \text{for } z = 0 \end{cases}$$

$u(0,0) = 0$ and for $(x,y) \neq (0,0)$:

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$z \rightarrow 0$ along the Y axis leads to the same limit!

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f is **not** differentiable at the origin.

Sufficient conditions for differentiability

Let $f(z) = u(x, y) + iv(x, y)$ be a continuous function that is defined in some neighborhood of $z_0 = x_0 + iy_0$. If all the partial derivatives u_x , u_y , v_x and v_y are *continuous* at the point (x_0, y_0) and if the Cauchy-Riemann equations

$$u_x(x_0, y_0) = v_y(x_0, y_0), \quad u_y(x_0, y_0) = -v_x(x_0, y_0)$$

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hold, then $f(z)$ is differentiable at z_0 .

In this case, we can calculate the derivative using either

$$f'(z_0) = u_x(x_0, y_0) + iv_x(x_0, y_0)$$

or

$$f'(z_0) = v_y(x_0, y_0) - iu_y(x_0, y_0)$$

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$$f(z) = e^z = e^x (\cos y + i \sin y)$$

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The derivatives u_x , v_x , u_y and v_y are also continuous everywhere.

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