

Problem 1 [15pts] Find the Laurent series centered at $z = 0$ for $f(z) = z^2 \sin(1/z^2)$.

$$\begin{aligned} f(z) &= z^2 \sum_{n=0}^{\infty} \frac{(-1)^n}{(2n+1)!} \left(\frac{1}{z^2}\right)^{2n+1} \\ &= \sum_{n=0}^{\infty} \frac{(-1)^n}{(2n+1)!} z^{-4n-2} z^2 \\ &= \sum_{n=0}^{\infty} \frac{(-1)^n}{(2n+1)!} z^{-4n} \end{aligned}$$

Problem 2 [20pts] Find the residue of $f(z)$ at $z = 1+i$ for $f(z) = \frac{\text{Log}(z)}{(z-1-i)^2}$.

Observe $\text{Log}(z)$ is analytic at $1+i$ hence,

$$\begin{aligned} \text{Res}_{z=1+i} \left(\frac{\text{Log}(z)}{(z-1-i)^2} \right) &= \left. \frac{d}{dz} [\text{Log}(z)] \right|_{z=1+i} = \left. -\frac{1}{z} \right|_{z=1+i} = \boxed{\frac{1}{1+i}} \\ &= \boxed{\frac{1-i}{z}} \\ &\text{etc...} \end{aligned}$$

Problem 3 [15pts] Exercise on multiplying series:

(a.) Multiply $1 + x + \frac{1}{2}x^2 + \frac{1}{6}x^3 + \dots$ and $1 + y + \frac{1}{2}y^2 + \frac{1}{6}y^3 + \dots$

(b.) Express your answer from part (a.) in the form $c_0 + c_1(x+y) + c_2(x+y)^2 + c_3(x+y)^3 + \dots$

(c.) Is this surprising? Explain.

$$\begin{aligned} (\text{a.}) \quad & \left(1 + x + \frac{1}{2}x^2 + \frac{1}{6}x^3 + \dots\right) \left(1 + y + \frac{1}{2}y^2 + \frac{1}{6}y^3 + \dots\right) = \text{?} \\ & \overbrace{= 1 + y + \frac{1}{2}y^2 + \frac{1}{6}y^3 + x + xy + \frac{1}{2}xy^2 + \frac{1}{2}x^2 + \frac{1}{2}x^2y + \frac{1}{6}x^3 + \dots}^{(\text{a.})} \\ & = 1 + x + y + \frac{1}{2}(x^2 + 2xy + y^2) + \frac{1}{6}(x^3 + 3x^2y + 3xy^2 + y^3) + \dots \\ & = \underbrace{1 + (x+y) + \frac{1}{2}(x+y)^2 + \frac{1}{6}(x+y)^3 + \dots}_{(\text{b.})}. \end{aligned}$$

(c.) No. $e^x e^y = e^{x+y}$ and we're just looking at 1st few terms.

Problem 4 [30pts] Derive the Laurent series expansions for $f(z) = \frac{1}{z(1+z^2)}$ on annuli centered about zero (include in each of your two answers the domains on which the series represent $f(z)$)

Suppose $|z| < 1$ so $|z^2| < 1$ hence

$$\frac{1}{1+z^2} = \sum_{n=0}^{\infty} (-z^2)^n = \sum_{n=0}^{\infty} (-1)^n z^{2n}$$

Hence,

$$f(z) = \frac{1}{z} \left(\frac{1}{1+z^2} \right) = \frac{1}{z} \sum_{n=0}^{\infty} (-1)^n z^{2n} = \boxed{\sum_{n=0}^{\infty} (-1)^n z^{2n-1}}$$

for $|z| < 1$

If $|z| > 1$ then $\frac{1}{|z^2|} < 1$ hence,

$$\begin{aligned} \frac{1}{1+z^2} &= \frac{1}{z^2(1+\frac{1}{z^2})} = \frac{1}{z^2} \sum_{n=0}^{\infty} \left(\frac{-1}{z^2}\right)^n \\ \frac{1}{1+z^2} &= \sum_{n=0}^{\infty} (-1)^n \frac{1}{z^2} \frac{1}{z^{2n}} = \sum_{n=0}^{\infty} (-1)^n \left(\frac{1}{z}\right)^{2n+2} \end{aligned}$$

Hence,

$$\begin{aligned} f(z) &= \frac{1}{z} \left(\frac{1}{z^2+1} \right) = \frac{1}{z} \sum_{n=0}^{\infty} (-1)^n \left(\frac{1}{z}\right)^{2n+2} \\ &= \boxed{\sum_{n=0}^{\infty} (-1)^n \left(\frac{1}{z}\right)^{2n+3}} \quad \text{for } |z| > 1 \\ &\quad \text{a.k.a.} \end{aligned}$$

$$1 < |z| < \infty.$$

Problem 5 [50pts] Let C denote the positively oriented circle $|z| = 2$. Calculate:

(a.) $\int_C \tan(z) dz$

$$\tan(z) = \frac{\sin(z)}{\cos(z)} \quad \text{now } \cos z = 0 \quad \text{for } z = \pm \frac{\pi}{2}, \pm \frac{3\pi}{2}, \dots$$



simple poles at $z = \pm \frac{\pi}{2}$

$$\operatorname{Res}_{z=\pm\frac{\pi}{2}} \left[\frac{\sin(z)}{\cos(z)} \right] = \frac{\sin(\pm\frac{\pi}{2})}{-\sin(\pm\frac{\pi}{2})} = -1.$$

$$\begin{aligned} \int_C \tan(z) dz &= 2\pi i \left(\operatorname{Res}(\tan z; \frac{\pi}{2}) + \operatorname{Res}(\tan z; -\frac{\pi}{2}) \right) \\ &= \boxed{-4\pi i} \end{aligned}$$

(b.) $\int_C \frac{\cosh(\pi z) dz}{z(z^2+1)}$

$\underbrace{z=0, z=\pm i}$

\Rightarrow simple poles

$$\operatorname{Res}_{z=0} \left(\frac{\cosh \pi z}{z(z^2+1)} \right) = \frac{\cosh(0)}{0^2+1} = 1.$$

$$\operatorname{Res}_{z=\pm i} \left(\frac{\cosh \pi z}{z(z^2+1)} \right) = \begin{cases} \frac{\cosh \pi i}{i(i+i)} : z=i \\ \frac{\cosh(-\pi i)}{-i(-i-i)} : z=-i \end{cases}$$

$$= \frac{1}{2i^2} \cosh(\pi i)$$

$$= \frac{-1}{2} (e^{\pi i} + e^{-\pi i}) = -\frac{1}{2} \cos \pi$$

$$= \underline{\underline{\frac{1}{2}}}$$

By Residue Thm

$$\int_C \frac{\cosh \pi z}{z(z^2+1)} dz = 2\pi i \left[1 + \frac{1}{2} + \frac{1}{2} \right]$$

$$= \boxed{4\pi i}$$

Problem 6 [15pts] Express the integral

$$\int_0^{2\pi} \frac{2}{6 + 42 \cos(\theta)} d\theta$$

as an contour integral on the positively oriented unit circle $|z| = 1$. DO NOT TRY TO CALCULATE THE CONTOUR \int .

$$C: z = e^{i\theta} \quad \text{for} \quad 0 \leq \theta \leq 2\pi$$

$$dz = ie^{i\theta} d\theta$$

$$d\theta = \frac{dz}{ie^{i\theta}} = \frac{dz}{iz}$$

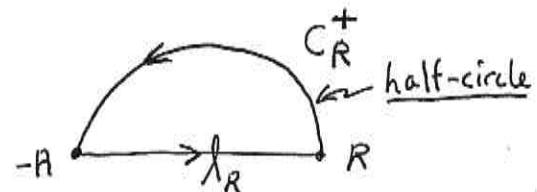
$$\cos \theta = \frac{1}{2}(e^{i\theta} + e^{-i\theta}) = \frac{1}{2}\left(z + \frac{1}{z}\right)$$

Hence,

$$\int_0^{2\pi} \frac{z d\theta}{6 + 42 \cos \theta} = \boxed{\int_C \frac{z dz/iz}{6 + 21\left(z + \frac{1}{z}\right)}}$$

Problem 7 [25pts] Suppose C_R is as pictured below. Calculate

$$\lim_{R \rightarrow \infty} \int_{C_R} \frac{dz}{(z-i)(z+2i)} : C_R = C_R^+ \cup l_R \quad R > 3.$$



and derive from the above limit the value of p.v. $\int_{-\infty}^{\infty} f(x)dx$ for appropriate $f(x)$.

$f(z) = \frac{1}{(z-i)(z+2i)}$ has simple poles at $z = i \in \text{Int}(C_R)$
and $z = -2i \notin \text{Int}(C_R)$ consequently for $R > 3$ (will do)

$$\int_{C_R^+} \frac{dz}{(z-i)(z+2i)} = 2\pi i \operatorname{Res}_{z=i} [f(z)] = 2\pi i \left(\frac{1}{i+2i} \right) = \frac{2\pi}{3}.$$

However for $|z|=R$: $|f(z)| = \frac{1}{|z-i||z+2i|} \leq \frac{1}{|z-1||z-2|} = \frac{1}{(R-1)(R-2)}$

Hence $\left| \int_{C_R^+} f(z) dz \right| \leq \frac{\pi R}{(R-1)(R-2)} \rightarrow 0$ as $R \rightarrow \infty$.

Therefore, as $\int_{C_R} = \int_{C_R^+} + \int_{l_R}$ we find,

$$\lim_{R \rightarrow \infty} \int_{l_R} f(z) dz = \frac{2\pi}{3} : l_R : z = x \text{ for } -R \leq x \leq R$$

$$\lim_{R \rightarrow \infty} \int_{-R}^R \frac{dx}{(x-i)(x+2i)} = \frac{2\pi}{3} \quad \cancel{x} = x - 2x = -x$$

Note that

$$\frac{1}{(x-i)(x+2i)} \left[\frac{(x+i)(x-2i)}{(x+i)(x-2i)} \right] = \frac{(x+i)(x-2i)}{(x^2+1)(x^2+4)} = \frac{x^2+2}{(x^2+1)(x^2+4)} + i \cancel{x}$$

Thus,

$$\lim_{R \rightarrow \infty} \int_{-R}^R \frac{x^2+2 + i(-x)}{(x^2+1)(x^2+4)} dx = \frac{2\pi}{3}$$

Consequently from the real part (I know the integral $\int_{-\infty}^{\infty}$ exists by comparison) $\int_{-\infty}^{\infty} \frac{x^2+2}{(x^2+1)(x^2+4)} dx = \frac{2\pi}{3}$

Problem 8 [10pts] Indicate two other types of contour integration which we considered in homework, but which have not appeared on this test. (an example with a brief sentence will do)

- $\sin(z) = \frac{1}{iz}(e^{iz} - e^{-iz})$ had to break into pieces to apply Jordan Lemma...
- $\frac{1}{z\sqrt{1-z}}$ had to use dog-bone contour
- also keyhole contour or pacman with branch cut.