

Ask! Indicate your approach! Show your work! Good Luck! There are 5 pages, and 105 points.

(1) [15] Define *differentiable in the complex sense*. With $z = x + iy$, determine for which z each of the following functions is differentiable in the complex sense, and explain how you did so:

$$(a) f(z) := 3x^2 - 8xy - 3y^2 + 2i(2x^2 + 3xy - 2y^2), \quad (b) g(z) := x^2y^3 - ix^3y^2.$$

$f(z)$ is differentiable in the complex sense at z_o if $\lim_{z \rightarrow z_o} \frac{f(z) - f(z_o)}{z - z_o}$ exists.

To answer (a) and (b) we use the Cauchy-Riemann equations. Each function is a polynomial so the partials will all be continuous everywhere.

In (a) $u_x = 6x - 8y$ and $v_y = 6x - 8y = u_x$; $u_y = -8x - 6y$ and $v_x = 8x + 6y = -u_y$ so f is differentiable everywhere.

In (b) $u_x = 2xy^3$ and $v_y = -2x^3y$ so $u_x = v_y$ if (and only if) $xy = 0$. Then $u_y = 3x^2y^2$ and $v_x = -3x^2y^2$ so $u_y = -v_x$ everywhere. Hence g is differentiable on the axes.

(2) [10] Define *analytic function*. For each function in the previous problem, give the set of all points at which the function is analytic.

A function is analytic at a point if it is differentiable in a neighborhood of the point. In # 1, f is entire and g is analytic nowhere.

(3) [15] Define *limit point* and *boundary point*. Sketch the following sets and identify their limit points and boundary points.

$$(a) \left\{ \frac{n^2 + in}{n^2 + 1} : n \in \mathbb{Z} \right\}, \quad (b) \{(x, y) : x > 0, y > 0 \text{ and } xy = 1/n \text{ with } n \in \mathbb{Z}^+\}.$$

z_o is a limit point of S if every neighborhood of z_o contains $z \neq z_o$ with $z \in S$.

z_o is a boundary point of S if every neighborhood of z_o contains a point of S and a point of S^c . Every point of the sets in (a) and (b) is a boundary point. In addition, (a) has boundary point 0, its only limit point. The set in (b) has the non-negative axes as boundary points as well. Moreover, the set of limit points of that set coincides with its set of boundary points.

(4) [15] Find the square roots of i and the fourth roots of i . Your answers must be in radical form, not trigonometric (though using trigonometry is OK at first). No need to simplify the radicals.

Recall:
$$\sqrt{z} = \pm \left(\sqrt{\frac{\sqrt{x^2 + y^2} + x}{2}} + i \operatorname{sgn}(y) \sqrt{\frac{\sqrt{x^2 + y^2} - x}{2}} \right) \text{ and } z = i:$$

$$\sqrt{i} = \pm \left(\sqrt{\frac{1}{2}} + i\sqrt{\frac{1}{2}} \right) \text{ and } \sqrt[4]{i} = \pm \sqrt{\pm \left(\sqrt{\frac{1}{2}} + i\sqrt{\frac{1}{2}} \right)}. \text{ Here the two } \pm \text{ are independent.}$$

Thus two of the roots are

$$\pm \sqrt{\left(\sqrt{\frac{1}{2}} + i\sqrt{\frac{1}{2}} \right)} = \pm \left(\sqrt{\frac{1 + \sqrt{\frac{1}{2}}}{2}} + i\sqrt{\frac{1 - \sqrt{\frac{1}{2}}}{2}} \right)$$

and the other two are obtained by multiplying by i , one of the square roots of -1 :

$$\pm \sqrt{\left(\sqrt{\frac{1}{2}} + i\sqrt{\frac{1}{2}} \right)} = \pm \left(i\sqrt{\frac{1 + \sqrt{\frac{1}{2}}}{2}} - \sqrt{\frac{1 - \sqrt{\frac{1}{2}}}{2}} \right).$$

(5) [10] State the *Cauchy-Riemann equations* and how they relate to differentiability in the complex sense.

$u_x = v_y$ and $u_y = -v_x$. If the Cauchy-Riemann equations hold at a point z_o and the partials of u and v are continuous in a neighborhood of z_o then $f = u + iv$ is differentiable in the complex sense at z_o .

(6) [10] Define *open set* and state a Theorem giving a different, equivalent, way to tell that a set is open.

A set is open if every point of the set has a neighborhood contained in the set. A set is open if and only if its complement is closed (if and only if it contains none of boundary points).

(7) [10] Define *closed set* and state a Theorem giving a different, equivalent, way to tell that a set is closed.

A set is closed if every boundary point of the set is in the set. A set is closed if and only if its complement is open (if and only if it contains all of its limit points).

(8) [10] Define *harmonic function* and *conjugate harmonic functions*. Verify that $e^x \cos y$ and $e^x \sin y$ are harmonic conjugates.

A function u is harmonic if $u_{xx} + u_{yy} = 0$. A pair of functions u and v are harmonic conjugates if both are harmonic and if u and v satisfy the Cauchy-Riemann equations.

Let $u = e^x \cos y$ and $v = e^x \sin y$. Then $u_{xx} + u_{yy} = e^x \cos y - e^x \cos y = 0$. Same idea for v . $u_x = e^x \cos y = v_y$. $u_y = -e^x \sin y = -v_x$.

(9) [10] State the *Ratio Test*. Show that $\exp(z) = \sum_{n=0}^{\infty} \frac{z^n}{n!}$ converges absolutely for all z . State a Theorem justifying the statement that $\exp(z)$ is analytic in \mathbb{C} .

If $\sum a_n$ has terms eventually non-zero and $L = \lim_{n \rightarrow \infty} \frac{|a_{n+1}|}{|a_n|}$ exists and $L < 1$ then $\sum a_n$ converges (absolutely) but if $L > 1$ $\sum a_n$ diverges. If $L = 1$ the test fails. Alternate: substitute $L = \limsup \frac{|a_{n+1}|}{|a_n|}$.

For the exp series $\frac{|a_{n+1}|}{|a_n|} = \frac{|z|}{n+1} \rightarrow 0 < 1$ so the series converges absolutely everywhere.

Theorem: If a power series converges to $f(z)$ for $|z| < R$ then f is differentiable in the complex sense for $|z| < R$.

Here R can be as large as we wish so $\exp(z)$ is analytic in \mathbb{C} .

Note: The answers given here are a little bit more complete than would have been accepted on the Test. See me for more complete answers!