

UNIVERSITY OF BOLTON

SCHOOL OF ENGINEERING

B. Sc. (Hons) MATHEMATICS

SEMESTER 1: EXAMINATION 2019/20

COMPLEX VARIABLES

MODULE NUMBER: MMA6006

Date: 16th January 2020

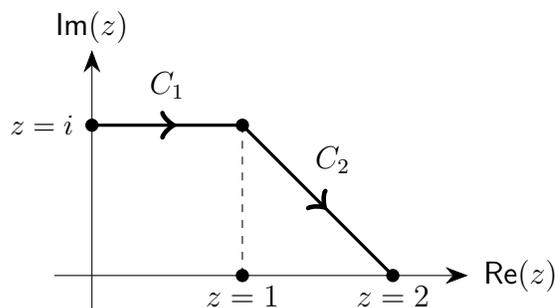
Time: 10.00am – 12.15pm

INSTRUCTIONS TO CANDIDATES:

1. Answer all **FOUR** questions.
 2. Each question is worth 25 marks.
The maximum marks possible for each part is shown in brackets.
 3. The examination is closed-book.
 4. The last two pages contain relevant definitions and results.
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School of Engineering
 B.Sc. Mathematics
 Semester 1: Examination 2019/20
 Complex Variables
 MMA6006

1. (a) Consider the following piecewise contour $C = C_1 + C_2$:



Evaluate the integral $\int_C (2\bar{z} - z) dz$. (9 marks)

- (b) Let C denote the circle of radius 2 centred at $z = 2$ traversed in an anti-clockwise direction starting from $z = 4$. Consider the complex function:

$$f(z) = \frac{5z + 7}{z^2 + 2z - 3}.$$

- (i) Draw a sketch of the contour C on an Argand diagram, indicating the starting position, orientation of the contour and the singularities of the function f . (6 marks)
- (ii) Use the diagram from (i), Cauchy's theorem and Cauchy's integral formula to evaluate:

$$\oint_C f(z) dz. \quad (10 \text{ marks})$$

PLEASE TURN THE PAGE

School of Engineering
B.Sc. Mathematics
Semester 1: Examination 2019/20
Complex Variables
MMA6006

2. (a) Consider the complex function f defined by

$$f(z) = \frac{z^3 + 1}{z^3 + z^2}.$$

- (i) Find and classify the *apparent* isolated singularities of f arising from the zeros in the denominator. (4 marks)
- (ii) Compute the residue of f at each singularity and state, with reasons, whether or not any of the singularities are removable. (5 marks)

(b) Let f be the complex function defined by

$$f(z) = \frac{2z}{(z-1)(z-3)}.$$

Find the Laurent series for f on each of the *three* annular regions centred at $z = 0$ where f is holomorphic. (16 marks)

PLEASE TURN THE PAGE

School of Engineering
B.Sc. Mathematics
Semester 1: Examination 2019/20
Complex Variables
MMA6006

3. (a) Let C denote the circle of radius 2 centred at the origin traversed in the anti-clockwise direction. Evaluate the following integral using the residue theorem:

$$\int_C \frac{z}{\cos(z)} dz \quad (5 \text{ marks})$$

- (b) Show that:

$$\int_{x=-\infty}^{\infty} \frac{\cos(x)}{x^2 + 9} dx = \frac{\pi}{3e^3}$$

by evaluating a suitable contour integral taken over a semi-circular arc in the upper half plane centred at the origin.

(14 marks)

- (c) Use Rouché's theorem to show that the polynomial $2z^5 + 6z - 1$ has four roots in the annulus $\{z \in \mathbb{C} : 1 < |z| < 2\}$ and one real root in the interval $0 < x < 1$. (6 marks)

PLEASE TURN THE PAGE

School of Engineering
 B.Sc. Mathematics
 Semester 1: Examination 2019/20
 Complex Variables
 MMA6006

4. A string of unit length is clamped at one end, whereas the other oscillates freely with height $\sin(t)$ at time t . If $u(t, x)$ denotes the height of the string at time t and position x , the motion of the string is determined as a solution to the initial-boundary value problem:

$$\begin{cases} u_{tt} = u_{xx} \\ u(0, x) = u_t(0, x) = 0 & (0 < x < 1) \\ u(t, 0) = 0 & (t > 0) \\ u(t, 1) = \sin(t) & (t > 0). \end{cases}$$

- (a) Use the method of Laplace transforms to show that the solution can be written as the Bromwich contour integral:

$$u(t, x) = \frac{1}{2\pi i} \int_C \frac{e^{st}}{1+s^2} \frac{\sinh(xs)}{\sinh(s)} ds$$

where C is a vertical line in \mathbb{C} such that all singularities of the integrand lie to the left of C .

(16 marks)

- (b) Use the residue theorem to evaluate the integral in (a) and show:

$$u(x, t) = \frac{\sin(x)}{\sin(1)} \sin(t) + 2 \sum_{n=1}^{\infty} \frac{(-1)^n}{n^2\pi^2 - 1} \sin(n\pi x) \sin(n\pi t).$$

(9 marks)

END OF QUESTIONS

TURN THE PAGE FOR DEFINITIONS AND RESULTS SHEET

School of Engineering
 B.Sc. Mathematics
 Semester 1: Examination 2019/20
 Complex Variables
 MMA6006

Definitions and Results

ML-estimate: Given a domain $D \subseteq \mathbb{C}$, a continuous function $f : D \rightarrow \mathbb{C}$ and smooth curve $C : [a, b] \rightarrow D$, then

$$\left| \int_C f(z) dz \right| \leq ML$$

where L is the length of C and M is the maximum value of the f on C :

$$M = \max\{|f(z)| : z \in C\} = \max\{|(f \circ C)(t)| : t \in [a, b]\}$$

Cauchy's Theorem: Let $D \subset \mathbb{C}$ be a simply connected domain, $f : D \rightarrow \mathbb{C}$ be holomorphic in D and C a piecewise smooth curve. Then

$$\oint_C f(z) dz = 0.$$

Cauchy's Integral Formula: Let $f : D \rightarrow \mathbb{C}$ be holomorphic in a simply connected domain D and C denote a simple, piecewise smooth, closed curve in D with counter-clockwise orientation. Then

$$\frac{1}{2\pi i} \oint_C \frac{f(z)}{z - z_0} dz = \begin{cases} f(z_0), & \text{if } z_0 \text{ is inside } C \\ 0, & \text{if } z_0 \text{ is outside } C. \end{cases}$$

If z_0 is on C , then the integral is improper and may not even exist.

Cauchy's Integral Formula for Derivatives: Let $f : D \rightarrow \mathbb{C}$ be holomorphic in a simply connected domain D and C denote a simple, piecewise smooth, closed curve in D with counter-clockwise orientation. Then for any point z_0 in the interior of C :

$$f^{(n)}(z_0) = \frac{n!}{2\pi i} \oint_C \frac{f(z)}{(z - z_0)^{n+1}} dz$$

PLEASE TURN THE PAGE

School of Engineering
 B.Sc. Mathematics
 Semester 1: Examination 2019/20
 Complex Variables
 MMA6006

Residues: The coefficient a_{-1} of $1/(z-z_0)$ in the Laurent series of a function f about $z = z_0$ is called the residue of f . If f has a pole of order n at $z = z_0$ it can be computed as

$$\operatorname{Res}_{z=z_0} f(z) = \frac{1}{(n-1)!} \lim_{z \rightarrow z_0} \frac{d^{n-1}}{dz^{n-1}} (z - z_0)^n f(z).$$

Residue Theorem: Let C be a simple, closed, piecewise smooth curve and $f : D \rightarrow \mathbb{C}$ be holomorphic in $D \subset \mathbb{C}$ and on C except at a finite number of isolated singularities $\{z_1, z_2, \dots, z_n\}$ lying interior to C . Then:

$$\oint_C f(z) dz = 2\pi i \sum_{k=1}^n \operatorname{Res}_{z=z_k} f(z).$$

Rouché's Theorem: Let $f(z), g(z)$ be holomorphic in $D \subset \mathbb{C}$ and let C be a simple closed contour in D not passing through any zeros of f or $f + g$. Assume $|f(z)| > |g(z)|$ for z on C , then $f(z)$ and $f(z) + g(z)$ have the same number of zeros (including multiplicities) inside C .

Laplace Transforms: The *Laplace transform* of a complex function $f : [0, \infty) \rightarrow \mathbb{C}$ is defined by:

$$F(s) \equiv \mathcal{L}\{f(t)\} = \int_{t=0}^{\infty} f(t)e^{-st} dt = \lim_{M \rightarrow \infty} \int_{t=0}^M f(t)e^{-st} dt$$

in terms of the complex parameter $s = x + iy$. If f is piecewise continuous and of exponential order α then the integral exists for all $\operatorname{Re}(s) > \alpha$. The *inverse Laplace transform* $\mathcal{L}^{-1}\{F(s)\}$ is given by the Bromwich contour integral:

$$f(t) = \mathcal{L}^{-1}\{F(s)\} = \frac{1}{2\pi i} \int_C F(s)e^{st} ds$$

where C is a vertical contour in \mathbb{C} parametrized by $C(t) = \alpha + it$ ($t \in \mathbb{R}$) such that all singularities of the integrand lie to the left of C . If $F(s) = \mathcal{L}\{f(t)\}$ has isolated singularities at $\{s_1, \dots, s_n\}$ in the half-plane defined by $\operatorname{Re}(s) < \alpha$ and $F(s) \rightarrow 0$ as $|s| \rightarrow \infty$:

$$f(t) = \mathcal{L}^{-1}\{F(s)\} = \sum_{k=1}^n \operatorname{Res}_{s=s_k} F(s)e^{st}.$$

END OF PAPER