Topic 5-
Analytic Functions

Topic S-Analytic Functions
Def: Let $f: A \rightarrow \mathbb{C}$ where $A \subseteq \mathbb{C}$ is an open set.
(1) $f$ is said to be differentiable at $z_{0} \in A$ if

$$
\lim _{z \rightarrow z_{0}} \frac{f(z)-f\left(z_{0}\right)}{z-z_{0}}
$$

exists. If the limit exists then we denote it by $f^{\prime}\left(z_{0}\right)$ or $\frac{d f}{d z}\left(z_{0}\right)$.
(2) The function $f$ is said to be analytic on $A$ if $f$ is differentiable at all $z_{0} \in A$.

If someone says "Let 9 be analytic at $z_{0}$ " what they mean is: "Let g be analytic on an open set containing $z_{0}^{\prime \prime}$. or neighborhood

Theorem: Let $A \subseteq \mathbb{C}$ be an open set and $f: A \rightarrow \mathbb{C}$.
Let $z_{0} \in A$.
If $f$ is differentiable at $z_{0}$ then $f$ is continuous at $z_{0}$.
proof: We are as suming that $\lim _{z \rightarrow z_{0}} \frac{f(z)-f\left(z_{0}\right)}{z-z_{0}}=f^{\prime}\left(z_{0}\right)$ exists.
Let's show $\lim _{z \rightarrow z_{0}} f(z)=f\left(z_{0}\right)$ and hence $f$ will be continuous at $z_{0}$.

$$
\begin{aligned}
& \text { Note that } \\
& \left(\lim _{z \rightarrow z_{0}} f(z)\right)-f\left(z_{0}\right)=\lim _{z \rightarrow z_{0}}\left[f(z)-f\left(z_{0}\right)\right] \\
& =\lim _{z \rightarrow z_{0}}\left(\frac{f(z)-f\left(z_{0}\right)}{z-z_{0}}\right)\left(z-z_{0}\right)=f^{\prime}\left(z_{0}\right) \cdot 0 \\
& \text { in is since in } \lim _{z \rightarrow z_{0}}
\end{aligned}
$$

So, $\left(\lim _{z \rightarrow z_{0}} f(z)\right)-f\left(z_{0}\right)=0$.
Thus, $\lim _{z \rightarrow z_{0}} f(z)=f\left(z_{0}\right)$
So, $f$ is continuous at $z_{0}$.

Theorem: Suppose that $f$ and $g$ are both analytic on an open set $A \subseteq \mathbb{C}$. Then:
(1) Let $a, b \in \mathbb{C}$. Then $a f+b g$ is analytic on $A$. And

$$
(a f+b g)^{\prime}(z)=a f^{\prime}(z)+b g^{\prime}(z)
$$

(2) $f g$ is analytic on $A$ and

$$
\begin{aligned}
& \text { (2) } f g \text { is analytic on } \\
& (f g)^{\prime}(z)=f^{\prime}(z) g(z)+f\left(z \mid g^{\prime}(z)\right. \text {. }
\end{aligned}
$$

(3) If $g(z) \neq 0$ for all $z \in A$, then $\frac{f}{g}$ is analytic and

$$
\begin{aligned}
& \frac{f}{g} \text { is analytic and } \\
& \left(\frac{f}{g}\right)^{\prime}(z)=\frac{f^{\prime}(z) g(z)-g^{\prime}(z) f(z)}{[g(z)]^{2}} \\
& \text { (4) Any polynomial } h(z)=a_{0}+a_{1} z+a_{2} z^{2}+\cdots
\end{aligned}
$$

(4) Any polynomial $h(z)=a_{0}+a_{1} z+a_{2} z^{2}+\cdots+a_{n} z^{n}$ is analytic on $\mathbb{C}$ and

$$
\begin{aligned}
& \text { is analytic on } \mathbb{C} \text { and } \\
& h^{\prime}(z)=a_{1}+2 a_{2} z+\ldots+n a_{n} z^{n-1} \\
& a_{0}+a_{1} z+\cdots
\end{aligned}
$$

(5) Any rational function $\frac{a_{0}+a_{1} z+\cdots+a_{n} z^{n}}{b_{0}+b_{1} z+\cdots+b_{n} z^{n}}$ is analytic on the open set consisting of all $z$ except at most $m$ points where
of denominator is zero.
proof: We will prove (2) and (4)
(2) Let $z_{0} \in A$.

Since $f$ is analytic at $z_{0}, f$ is also continuous at $z_{0}$.
So, $\lim _{z \rightarrow z_{0}} f(z)=f\left(z_{0}\right)$.
Then,

$$
\begin{aligned}
& \text { Then, } \\
& \lim _{z \rightarrow z_{0}}\left[\frac{(f g)(z)-(f g)\left(z_{0}\right)}{z-z_{0}}\right] \\
& =\lim _{z \rightarrow z_{0}}\left[\frac{f(z) g(z)-f\left(z_{0}\right) g\left(z_{0}\right)}{z-z_{0}}\right] \\
& =\lim _{z \rightarrow z_{0}} \frac{f(z) g(z)-f(z) g\left(z_{0}\right)+f(z) g\left(z_{0}\right)-f\left(z_{0}\right) g\left(z_{0}\right)}{z-z_{0}} \\
& =\lim _{z \rightarrow z_{0}}\left[f(z)\left[\frac{g(z)-g\left(z_{0}\right)}{z-z_{0}}\right]+g\left(z_{0}\right)\left[\frac{f(z)-f\left(z_{0}\right)}{\left.z-z_{0}\right]}\right]\right. \\
& =f\left(z_{0}\right) g^{\prime}\left(z_{0}\right)+g\left(z_{0}\right) f^{\prime}\left(z_{0}\right) .
\end{aligned}
$$

(4)) We will prove that $\frac{d}{d z} z^{n}=n z^{n-1}$ and $\frac{d}{d z} c=0$ where $c \in \mathbb{C}$. Then by part 1
of this the it will follow that

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

Let's show $\frac{d}{d z} c=0$.
Let $f(z)=c$ for all $z \in \mathbb{C}$ where $c \in \mathbb{C}$.
Then, $\lim _{z \rightarrow z_{0}} \frac{f(z)-f\left(z_{0}\right)}{z-z_{0}}=\lim _{z \rightarrow z_{0}} \frac{c-c}{z-z_{0}}$

$$
=\lim _{z \rightarrow z_{0}} 0=0
$$

So, $\frac{d}{d z} c=0$.

We show that $\frac{d}{d z} z^{n}=n z^{n-1}$ for $n \geqslant 1$ by induction.
Base case: At $z_{0}$ we have

Suppose $\frac{d}{d z} z^{k}=k z^{k-1}$ for some $k \geqslant 1$.
Then,

$$
\begin{aligned}
\frac{d}{d z} z^{k+1} & =\frac{d}{d z} z^{k} \cdot z \\
& \underline{=}\left(\frac{d}{d z} z^{k}\right) z+z^{k}\left(\frac{d}{d z} z\right) \\
& =k z^{k-1} z+z^{k} \cdot 1 \\
& =k z^{k}+z^{k}=(k+1) z^{k}
\end{aligned}
$$

So, by induction, $\frac{d}{d z} z^{n}=n z^{n-1}$ for all $n \geqslant 1$

Theorem (Chain rule)
Let $A, B \subseteq \mathbb{C}$ be open sets.
Let $f: A \rightarrow \mathbb{C}$ be analytic on $A$ and $g: B \rightarrow \mathbb{C}$ be analytic on $B$. Also assume $f(A) \subseteq B$.


Then $g \circ f: A \rightarrow \mathbb{C}$ is analytic on $A$ and $(g \circ f)^{\prime}(z)=g^{\prime}(f(z)) f^{\prime}(z)$.
proof: Let $z_{0} \in A$.
We will look at the derivative at $z_{0}$. Let $w_{0}=f\left(z_{0}\right)$.


Define

$$
h(w)=\left\{\begin{array}{cl}
\frac{g(w)-g\left(w_{0}\right)}{w-w_{0}}-g^{\prime}\left(w_{0}\right) & \text { if } w \neq w_{0} \\
0 & \text { if } w=w_{0}
\end{array}\right.
$$

for all $w \in B$.
Note that $h$ is continuous on all of $B$. (why?) If $w \neq w_{0}$, since $g$ is continuous on $\beta$, so is $\frac{g(w)-g\left(\omega_{0}\right)}{w-w_{0}}-g^{\prime}\left(\omega_{0}\right)$.
What about at $w=w_{0}$ ? we have

$$
\begin{aligned}
& \lim _{w \rightarrow w_{0}} h(w)=\lim _{w \rightarrow \omega_{0}}\left[\frac{g(w)-g\left(\omega_{0}\right)}{w-\omega_{0}}-g^{\prime}\left(\omega_{0}\right)\right] \\
& \left.=g^{\prime}\left(\omega_{0}\right)-g^{\prime}\left(\omega_{0}\right)=0=\begin{array}{l}
g^{\prime}\left(\omega_{0}\right)
\end{array}\right] \\
& h\left(\omega_{0}\right) .
\end{aligned}
$$

So, $h$ is continuous at $w_{0}$.

So,

$$
\begin{aligned}
& \lim _{z \rightarrow z_{0}} h(f(z))=h\left(f\left(z_{0}\right)\right) \\
& =\begin{array}{l}
h \text { is cts at } w_{0}=f\left(z_{0}\right) \\
f \text { is cts at } z_{0} \\
h \circ f \text { is cts at } z_{0}
\end{array} \\
& =h\left(w_{0}\right)=0 .
\end{aligned}
$$

If $f(z) \neq \omega_{0} \quad(z \in A)$, then

$$
\begin{aligned}
& g(f(z))-g\left(w_{0}\right) \\
= & {[\underbrace{\frac{g(f(z))-g\left(w_{0}\right)}{f(z)-w_{0}}-g^{\prime}\left(w_{0}\right)+g^{\prime}\left(w_{0}\right)}_{h(f(z)) \text { when } f(z) \neq w_{0}}]\left[f(z)-w_{0}\right] } \\
= & {\left[h(f(z))+g^{\prime}\left(w_{0}\right)\right]\left[f(z)-w_{0}\right] . }
\end{aligned}
$$

If $f(z)=w_{0}(z \in A)$, then

$$
\begin{aligned}
& \text { If } \left.h(f(z))+g^{\prime}\left(w_{0}\right)\right][\underbrace{f(z)-w_{0}}_{0}] \\
& =0=g\left(w_{0}\right)-g\left(w_{0}\right) \\
& =g(f(z))-g\left(w_{0}\right)
\end{aligned}
$$

So, $g(f(z))-g\left(w_{0}\right)$

$$
\begin{aligned}
& g(f(z)]-g\left(w_{0}\right) \\
= & {\left[h(f(z))+g^{\prime}\left(w_{0}\right)\right]\left[f(z)-w_{0}\right] }
\end{aligned}
$$

for all $z \in A$.

$$
\begin{aligned}
& \text { Thus, } \\
& \lim _{z \rightarrow z_{0}} \frac{(g \circ f)(z)-(g \circ f)\left(z_{0}\right)}{z-z_{0}} \\
& =\lim _{z \rightarrow z_{0}} \frac{g(f(z))-g\left(w_{0}\right)}{z-z_{0}} \\
& \left.=\lim _{z \rightarrow z_{0}} \frac{\left[h(f(z))+g^{\prime}\left(w_{0}\right)\right]\left[f(z)-\omega_{0}\right.}{z-z_{0}}\right] \\
& =\lim _{z \rightarrow z_{0}} \\
& =\left[z^{\left[h(f(z))+g^{\prime}\left(w_{0}\right)\right]\left(\frac{f(z)-f\left(z_{0}\right)}{z-z_{0}}\right)}\right. \\
& =\underbrace{\left.h\left(f\left(z_{0}\right)\right)+g^{\prime}\left(w_{0}\right)\right] \cdot f^{\prime}\left(z_{0}\right)}_{0} \\
& =g^{\prime}\left(w_{0}\right) f^{\prime}\left(z_{0}\right)=g^{\prime}\left(f\left(z_{0}\right)\right) f^{\prime}\left(z_{0}\right) .
\end{aligned}
$$

Theorem: (Cauch y-Riemann equations) Suppose $f: A \rightarrow C$ where $A$ is an open set.
Let $f(z)=f(x+i y)=u(x, y)+i v(x, y)$.
Let $z_{0}=x_{0}+i y_{0} \in A$,
If $f^{\prime}\left(z_{0}\right)$ exists, then

$$
\frac{\partial u}{\partial x}, \frac{\partial u}{\partial y}, \frac{\partial v}{\partial x}, \frac{\partial v}{\partial y}
$$

exist at $\left(x_{0}, y_{0}\right)$ and they satisfy the Cauchy -Riemann equations:

$$
\begin{aligned}
\text { the Cauchy-Kiemand } & =\frac{\partial v}{\partial y}\left(x_{0}, y_{0}\right) \\
\frac{\partial u}{\partial x}\left(x_{0}, y_{0}\right) & =-\frac{\partial v}{\partial x}\left(x_{0}, y_{0}\right) . \\
\text { and } \frac{\partial u}{\partial y}\left(x_{0}, y_{0}\right) & =-\quad
\end{aligned}
$$

Moreover, $f^{\prime}\left(z_{0}\right)=\frac{\partial u}{\partial x}\left(x_{0}, y_{0}\right)+i \frac{\partial V}{\partial x}\left(x_{0}, y_{0}\right.$,
proof: Suppose $f^{\prime}\left(z_{0}\right)$ exists.
Then the limit

$$
\lim _{z \rightarrow z_{0}} \frac{f(z)-f\left(z_{0}\right)}{z-z_{0}}
$$

exists and the limit is the sume $n_{0}$ matter how $z$ approaches $z_{0}$.

Approaching along the $x$-axis direction
If we approach $z_{0}$ along the line $y=y$ o

$$
\begin{aligned}
& \text { then } \\
& f^{\prime}\left(z_{0}\right)=\lim _{z \rightarrow z_{0}} \frac{f(z)-f\left(z_{0}\right)}{z-z_{0}} \\
& =\lim _{x+i y_{0} \rightarrow} \frac{f\left(x+i y_{0}\right)-f\left(x_{0}+i y_{0}\right)}{\left(x+i y_{0}\right)-\left(x_{0}+i y_{0}\right.} \\
& x_{0}+i y_{0}
\end{aligned}
$$



$$
\begin{aligned}
&= \lim _{x \rightarrow x_{0}}[\frac{u\left(x, y_{0}\right)+i v\left(x, y_{0}\right)-\overbrace{u\left(x_{0}, y_{0}\right)-i v\left(x_{0}, y_{0}\right)}^{f\left(x_{0}+i y_{0}\right)}}{x-x_{0}}]^{(15)} \\
&=\lim _{x \rightarrow x_{0}}\left[\frac{u\left(x, y_{0}\right)-u\left(x_{0}, y_{0}\right)}{x-x_{0}}\right] \\
&+i \lim _{x \rightarrow x_{0}}\left[\frac{v\left(x, y_{0}\right)-v\left(x_{0}, y_{0}\right)}{x-x_{0}}\right] \\
&= \frac{\partial u}{\partial x}\left(x_{0}, y_{0}\right)+i \frac{\partial v}{\partial x}\left(x_{0}, y_{0}\right)
\end{aligned}
$$

So, $f^{\prime}\left(x_{0}+i y_{0}\right)$

$$
=\frac{\partial u}{\partial x}\left(x_{0}, y_{0}\right)+\bar{\lambda} \frac{\partial V}{\partial x}\left(x_{0}, y_{0}\right)
$$

If we instead approach $z_{\text {。 }}$ along the $x=x_{0}$ line we get:

$$
\begin{aligned}
& f^{\prime}\left(z_{0}\right)=\lim _{z \rightarrow z_{0}} \frac{f(z)-f\left(z_{0}\right)}{z-z_{0}} \longleftarrow \phi^{\substack{i=x_{0} t_{i y}}} \\
& =\lim _{\substack{x_{0}+i y \rightarrow \\
x_{0}+i y_{0}}}\left[\frac{u\left(x_{0}, y\right)+i v\left(x_{0}, y\right)-u\left(x_{0}, y_{0}\right)-i v\left(x_{0}, y_{0}\right)}{i\left(x_{0}+i y\right)-\left(x_{0}+i y_{0}\right)}\right] \\
& =\lim _{y \rightarrow y_{0}}\left[\frac{u\left(x_{0}, y\right)-u\left(x_{0}, y_{0}\right)}{i\left(y-y_{0}\right)}\right] \\
& +\lim _{y \rightarrow y_{0}}\left[\frac{v\left(x_{0}, y\right)-v\left(x_{0}, y_{0}\right)}{y-y_{0}}\right] \\
& \stackrel{y}{=}-i \frac{\partial u}{\partial y}\left(x_{0}, y_{0}\right)+\frac{\partial v}{\partial y}\left(x_{0}, y_{0}\right) \text {. }
\end{aligned}
$$

Se,

$$
\begin{aligned}
& \left.\left.f^{\prime}\left(x_{0}, y_{0}\right)=\frac{\partial u}{\partial x}\left(x_{0}, y_{0}\right)+i \frac{\partial v}{\partial x}\left(x_{0}, y_{0}\right)\right] \begin{array}{l}
7_{s t} \\
p_{u s t} \\
\text { 2nd } \\
\text { purt. }
\end{array} .=-i \frac{\partial u}{\partial y}\left(x_{0}, y_{0}\right)+\frac{\partial v}{\partial y}\left(x_{0}, y_{0}\right) .\right]
\end{aligned}
$$

So, $\frac{\partial u}{\partial x}\left(x_{0}, y_{0}\right)=\frac{\partial v}{\partial y}\left(x_{0}, y_{0}\right)$
and $\frac{\partial V}{\partial x}\left(x_{0}, y_{0}\right)=-\frac{\partial u}{\partial y}\left(x_{0}, y_{0}\right)$

Converse Tho: Let $f: A \rightarrow \mathbb{C}$
where $A$ is open and $f(x+i y)=u(x, y)+i v(x, y)$
Suppose $\frac{\partial u}{\partial x}, \frac{\partial u}{\partial y}, \frac{\partial v}{\partial x}, \frac{\partial v}{\partial y}$ exist in
some $r$-neighborhood of $\left(x_{0}, y_{0}\right)$ and
$\qquad$ Then if $\frac{\partial u}{\partial x}\left(x_{0}, y_{0}\right)=\frac{\partial v}{\partial y}\left(x_{0}, y_{0}\right)$
and $\frac{\partial u}{\partial y}\left(x_{0}, y_{0}\right)=-\frac{\partial v}{\partial x}\left(x_{0}, y_{0}\right)$
then $f^{\prime}\left(z_{0}\right)$ exists where $z_{0}=x_{0}+i y_{0}$

Proof: See Hoffman/Marsden book
$E x: f(z)=z^{2}$

$$
f(x+i y)=(x+i y)^{2}=\underbrace{\left(x^{2}-y^{2}\right)}_{u(x, y)}+i \underbrace{2 x y}_{v(x, y)}
$$

$$
\begin{aligned}
& u(x, y)=x^{2}-y^{2} \\
& v(x, y)=2 x y \\
& \frac{\partial u}{\partial x}=2 x, \frac{\partial u}{\partial y}=-2 y\left[\begin{array}{l}
\frac{\partial u}{\partial x}>\frac{\partial u}{\partial y} \\
\frac{\partial v}{\partial x}, \frac{\partial v}{\partial y} \\
\text { exist and } \\
\text { are continuous } \\
\text { for all }(x, y)
\end{array}\right.
\end{aligned}
$$

Also, $\frac{\partial u}{\partial x}=\frac{\partial v}{\partial y} \& \frac{\partial u}{\partial y}=-\frac{\partial v}{\partial x}$
for all $(x, y)$. So, $f^{\prime}$ exists for all $z$ and $f^{\prime}(x+i y)=$
$=\frac{\partial u}{\partial x}+i \frac{\partial v}{\partial x}=2 x+i 2 y=2(x+i y)$. $\begin{aligned} & \text { that is } \\ & f^{\prime}(z)= \\ & z z\end{aligned}$

Ex: $f(z)=\bar{z}$
Where is $f$ analytic?
Where does $f^{\prime}$ exist?

$$
\begin{aligned}
& f(x+i y)=\overline{x+i y}=x-i y=x+i(-y) \\
& u(x, y)=x \\
& v(x, y)=-y
\end{aligned}
$$

$$
\left.\begin{array}{ll}
\frac{\partial u}{\partial x}=1 & \frac{\partial v}{\partial y}=-1 \\
\frac{\partial u}{\partial y}=0 & \frac{\partial v}{\partial x}=0
\end{array}\right] \begin{aligned}
& \frac{\partial u}{\partial x} \neq \frac{\partial v}{\partial y} \text { for } \\
& \text { all }(x, y) \\
& \frac{\partial u}{\partial y}=-\frac{\partial v}{\partial x} \text { for o ll }(x, y)
\end{aligned}
$$

The Cauchy-Riemann equations are never satisfied for any $(x, y)$. So, $f^{\prime}(z)$ doesn't exist anywhere.

Def: A function $f: \mathbb{C} \rightarrow \mathbb{C}$ is entire if $f$ is analytic on all of $\mathbb{C} \quad\left[\right.$ that is, $f^{\prime}(z)$ exists for all $z \in \mathbb{C}$ ]

Ex: Polynomials are entire functions

Ex: Let $f(z)=e^{z}$.
We will show that $f$ is entire and $f^{\prime}(z)=e^{z}$ for all $z$.

$$
\begin{aligned}
f(x+i y)=e^{x+i y} & =e^{x} e^{i y} \\
& =e^{x}[\cos (y)+i \sin (y)] \\
& =\underbrace{e^{x} \cos (y)}_{u(x, y)}+i \underbrace{e^{x} \sin (y)}_{v(x, y)}
\end{aligned}
$$

$$
\begin{aligned}
& u(x, y)=e^{x} \cos (y) \\
& v(x, y)=e^{x} \sin (y) \\
& \left.\frac{\partial u}{\partial x}=e^{x} \cos (y)=\frac{\partial v}{\partial y} \quad \begin{array}{l}
\frac{d}{d t} \sin (t) \\
\frac{\partial u}{\partial y}=-e^{x} \sin (y)=-\frac{\partial v}{\partial x}
\end{array}\right] \begin{array}{l}
\text { Cauchy } \\
\text { Riemann } \\
\text { equations }(t) \\
\frac{d}{d t} \cos (t) \\
=\sin (t)
\end{array}
\end{aligned}
$$

- $\frac{\partial u}{\partial x}, \frac{\partial u}{\partial y}, \frac{\partial v}{\partial x}, \frac{\partial v}{\partial y}$ exist for all $(x, y)$ and are continuous for all $(x, y)$
- The Cauchy - Riemann equations are true for all $(x, y)$
Therefore, $f^{\prime}(z)$ exists for all $z$. And, $f^{\prime}(z)=f^{\prime}(x+i y)=\frac{\partial u}{\partial x}(x, y)+i \frac{\partial v}{\partial x}(x, y)$

$$
\begin{aligned}
& =e^{x} \cos (y)+i e^{x} \sin (y) \\
& =e^{x}[\cos (y)+i \sin (y)]=e^{z}
\end{aligned}
$$

Ex: $\binom{\log$ has a a discontionty }{ at } its beacon point
Consider $\log : \mathbb{C}-\{0\} \rightarrow \mathbb{C}$

$$
\begin{aligned}
& \text { Consider } \\
& \log (z)=\ln |z|+i \operatorname{acg}(z) \\
&
\end{aligned}
$$

where $-\pi \leq \arg (z)<\pi$.

discontinuities
on negative $x-a$

$$
\log (-1)=\ln (-1)+i(-\pi)=-i \pi
$$

If you approach -1 along a vertical line from a bore then $\log (z)=\ln |z|+i \operatorname{ang}(z)$ approaches $\ln |-1|+i \pi=i \pi$
If you approach - 1 along a vertical line from below then $\log (z)=\ln |z|+i \operatorname{con} g(z)$ approaches $\ln |-1|+i(-\pi \mid=-i \pi$
So, $\log (z)$ has a discontinuity at $z=-1$. $\log (z)$ has discontinuities on its entire branch cut (ie negative $x$-axis)
$\xrightarrow{\text { Theorem }}\binom{$ Polar coordinate version }{ of Cauchy - Riemann }
Let

$$
f(z)=f\left(r e^{i \theta}\right)=u(r, \theta)+i v(r, \theta)
$$

be defined on some $\varepsilon$-neighborhood of $z_{0}=r_{0} e^{i \theta_{0}}$. Suppose that

$$
\begin{aligned}
& \begin{array}{ll}
\uparrow & \frac{\partial u}{\partial r}, \frac{\partial u}{\partial \theta}, \frac{\partial v}{\partial r}, \frac{\partial v}{\partial \theta} \text { exist } \\
\qquad & \begin{array}{l}
\text { and are continuous on } \\
\text { the }
\end{array} \\
& \begin{array}{ll}
\frac{\partial u}{\partial r}=\frac{1}{r} \frac{\partial v}{\partial \theta} \text { and } \frac{1}{r} \frac{\partial u}{\partial \theta}=-\frac{\partial v}{\partial r}
\end{array}
\end{array} \\
& \text { proof }
\end{aligned}
$$

at the point $\left(r_{0}, \theta_{0}\right)$, then
marsden

$$
\begin{aligned}
& f^{\prime}\left(z_{0}\right) \text { exists and } \\
& f^{\prime}\left(z_{0}\right)=e^{-i \theta_{0}}\left(\frac{\partial u}{\partial r}\left(r_{0}, \theta_{0}\right)+i \frac{\partial v}{\partial r}\left(r_{0}, \theta_{0}\right)\right)
\end{aligned}
$$

Ex: Let

$$
\bar{A}=\mathbb{C}-\{x+i y \mid x \leq 0 \text { and } y=0\}
$$

Define the branch of $\log : A \rightarrow \mathbb{C}$ by

$$
\log (z)=\ln |z|+i \arg (z)
$$



Where $-\pi<\arg (z)<\pi$.
This is called the principal branch of the logarithm.
We will now show that this log function is analytic on $A$ and $\frac{d}{d z} \log (z)=\frac{1}{z}$.
$[$ Similar statements are tree $]$ for other branches of $\log$

Write log in polar form.

$$
\begin{aligned}
\log (z)=\log \left(r e^{i \theta}\right) & =\ln \left|r e^{i \theta}\right|+i \theta \\
& =\underbrace{\ln (r)}_{u}+i \underbrace{\theta}_{v}
\end{aligned}
$$

Set $u(r, \theta)=\ln (r)$

$$
v(r, \theta)=\theta
$$

$$
\frac{\partial u}{\partial r}=\frac{1}{r}, \frac{\partial v}{\partial \theta}=1, \underbrace{\frac{\partial u}{\partial \theta}=0, \frac{\partial v}{\partial r}=0}_{1 \partial u}
$$

$$
\frac{\partial u}{\partial r}=\frac{1}{r} \frac{\partial v}{\partial \theta}
$$

$$
-\frac{1}{r} \frac{\partial u}{\partial \theta}=\frac{\partial v}{\partial r}
$$

$$
\begin{aligned}
& \overline{\partial r} r(r \theta) \text { in } A \\
& \text { for all }(r, \theta)
\end{aligned}
$$

is trove for all $(r, \theta)$
in $A$

- $\frac{\partial u}{\partial r}, \frac{\partial u}{\partial \theta}, \frac{\partial v}{\partial r}, \frac{\partial v}{\partial \theta}$ exist and are continuous on $A$ (since we removed the discontinuity to)
- Cauchy - Riemann eqns are true on A.

So, $f^{\prime}(z)$ exists for all $z \in A$ and

$$
\begin{aligned}
\text { So, } f^{\prime}(z) \operatorname{exi} 3+s \text { for all } z & \in A \\
f^{\prime}(z)=f^{\prime}\left(r e^{i \theta}\right)=e^{-i \theta}\left(\frac{\partial u}{\partial r}+i \frac{\partial v}{\partial r}\right) & =e^{-i \theta}\left(\frac{1}{r}+i c\right. \\
& =\frac{1}{r e^{i \theta}}=\frac{1}{z}
\end{aligned}
$$

$E X_{0}^{0} \sin (z)$ and $\cos (z)$
are entire functions.
differentiable analytic on all of $\mathbb{C}$
And $\frac{d}{d z} \sin (z)=\cos (z)$
and $\frac{d}{d z} \cos (z)=-\sin (z)$
Proof: Recall that

$$
\begin{aligned}
& \text { Proof: Recall that } \\
& \sin (z)=\frac{e^{i z}-e^{-i z}}{2 i} \text { and } \cos (z)=\frac{e^{i z}+e^{-i z}}{2}
\end{aligned}
$$

We know $i z$ has a derivative at all $z$. We know $e^{z}$ has a derivative at all $z$, So, $e^{i z}$ is differentiable at all $z$ by the chain rule.

Same idea that $e^{-i z}$ is diff, at all $z$.
Since sums of diff. functions are diff. and multiplying by a constant keeps differentiability, $\quad \sin (z)$ and $\cos (z)$ are differentiable everywhere.

We can use facts about the derivative and the chain rule just like in Calculus to differentiate.

$$
\begin{aligned}
\frac{d}{d z} \sin (z) & =\frac{d}{d z}\left[\frac{e^{i z}-e^{-i z}}{2 i}\right] \\
& =\frac{1}{2 i} \frac{d}{d z}\left[e^{i z}-e^{-i z}\right] \\
& =\frac{1}{2 i}\left[e^{i z}(i)-e^{-i z}(-i)\right] \\
& =\frac{e^{i z}+e^{-i z}}{2}=\cos (z)
\end{aligned}
$$

Similarly one can show

$$
\frac{d}{d z} \cos (z)=-\sin (z)
$$

Ex: Let $a \in \mathbb{C}, a \neq 0$.
Define

$$
f(z)=a^{z}=e^{z \log (a)}
$$

Where log is some branch of the logarithm. Here I mean choose $\log (\omega)=\ln |w|+i \arg (\omega)$ where $c \leq \operatorname{ang}(\omega)<c+2 \pi$ for some $c \in \mathbb{R}$

Then, $f$ is entire and

$$
f^{\prime}(z)=(\log (a)) a^{z}
$$

proof: By the chain rule, since $\log (a)$ is a constant and $e^{\omega}$ is entire, we have $e^{z \log (a)}$ is entire and

$$
\begin{aligned}
f^{\prime}(z)=\frac{d}{d z}\left(e^{z \log (a)}\right) & =e^{z \log (a)}(\log (a)) \\
& =(\log (a)) a^{z}
\end{aligned}
$$

Ex: Let $b \in \mathbb{C}$.
Let $f(z)=z^{b}=e^{b \log (z)}$
where $\log : A \rightarrow \mathbb{C}$ denotes a branch of the logarithm where $A$ is a part of the domain where log is analytic.

For example if we have the principal branch of
 log then

$$
\begin{aligned}
& \log =\mathbb{C}-\{x+i y \mid x \leqslant 0 \& y=0\}
\end{aligned}
$$

Then, $f$ is analytic on $A$ and $f^{\prime}(z)=b z^{b-1}$.
proof: Since $\log (z)$ is analytic on $A$ and $e^{z}$ is analytic everywhere, by the chain rule $f$ is analytic on $A$. and $f^{\prime}(z)=e^{b \log (z)}\left(b \cdot \frac{1}{z}\right)=z^{b} \cdot b \cdot \frac{1}{z}$

$$
=b z^{b-1}
$$

