COMPLEX INTEGRATION

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SOME BASIC DEFINITIONS:

- Path: A continuous complex function γ defined on a closed and bounded interval [a, b].
- > Closed Path: The path is closed if $\gamma(a) = \gamma(b)$.
- Simple Path: The path is simple (Jordan arc) if it does not cross itself.
- Multiply connected Path: A closed path which intersects itself more than once.

- Smooth Path: If first order derivative at each point of the path exist and is continuous in its domain.
- Piecewise Smooth Path: If there exist a partition of [a, b] and path is smooth on each subinterval.
- Contour: A curve consisting of a finite number of smooth arcs joined end to end.

PRIMITIVES

Suppose a function f is continuous in a domain D, then the following statements are equivalent:

I. f has antiderivative F in D.

II. The integrals of f(z) along any path(lying entirely in D) between any two fixed points in D is independent of path.

I. The integral of f(z) along every closed contour is zero.

C&UCHY'S THEOREM

Let f(z) be analytic on and inside a simple closed contour C and let f'(z) be also continuous on and inside C, then

$$\int_C f(z)dz = 0$$

CAUCHY-GOURSAT THEOREM

If a function f(z) is analytic throughout a simply connected domain D, then for any simple closed contour C lying completely inside D, then

$$\int_C f(z)dz = 0$$

Note: In this theorem the condition of continuity of f'(z) has been relaxed.

REMARK:

The integral of a function f(z) which is analytic throughout a simply connected domain D depends on the end points and not on the particular contour taken. Suppose α and β are inside D, C_1 and C_2 are any contours inside D joining α to β , then

$$\int_{C_1} f(z) dz = \int_{C_2} f(z) dz$$

THEOREM:

Suppose that γ is a simple closed contour, described in the counterclock wise direction. Let C_1, C_2, \ldots, C_n be positively oriented simple closed contours, where C_1, C_2, \ldots , C_n are all inside γ . Interiors of all C_1, C_2, \ldots, C_n , are disjoint. If a function f(z) be analytic through out the closed region consisting of all points within and on γ except for the points interior to each C_k ,

then

$$\int_{\gamma} f(z)dz = \sum_{k=1}^{n} \int_{C_k} f(z)dz$$

CAUCHY INTEGRAL FORMULA

Let f(z) be analytic in a domain D and let γ be a simple closed contour in D, taken in the positive sense. Then

$$f(z) = \frac{1}{2\pi i} \int_{\gamma} \frac{f(s)}{s-z} ds$$
, where $z \notin \gamma$.

Example: With the help of Cauchy integral formula evaluate

$$\int_{\gamma} \frac{z^2 - 4z + 4}{z + i} dz$$
, where γ is the circle $|z| = 2$

Solution: let $f(s) = s^2 - 4s + 4$ and z = -i, we can easily see that z = -i lies inside the circle, also the function is analytic at all points within and on the contour γ ,

Then by Cauchy's integral formula

$$\int_{\gamma} \frac{z^2 - 4z + 4}{z + i} dz = 2\pi i f(-i)$$
$$= 2\pi i (3 + 4i)$$
$$= \pi (6i - 8) \text{ Answer}$$

THANK YOU !