

HELP SHEET

Differentiability: Let $f(z) = u(x, y) + iv(x, y)$ be defined throughout some neighborhood of a point $z_0 = x_0 + iy_0$. For f to be differentiable at z_0 , it is necessary that the Cauchy-Riemann equations $u_x = v_y$ and $u_y = -v_x$ be satisfied at x_0, y_0 .

Analyticity: Suppose $f(z)$ is differentiable at z_0 and throughout some neighborhood of z_0 , then it is analytic at z_0 . If it is not analytic at z_0 , it is singular there. If it is analytic at each point of a region D , then it is analytic in D .

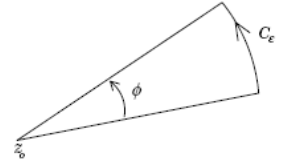
Cauchy's Theorem: If $f(z)$ is analytic in a simply connected domain D , then $\oint_C f(z) dz = 0$ for every piecewise smooth simple closed curve C in D .

Cauchy Integral Formula: Let $f(z)$ be analytic in a simply connected domain D , C be a piecewise smooth simple closed curve in D oriented anticlockwise, and z_0 be any point within C . Then $\oint_C \frac{f(z)}{z-z_0} dz = 2\pi i f(z_0)$ and $\oint_C \frac{f(z)}{(z-z_0)^{n+1}} dz = \frac{2\pi i}{n!} f^{(n)}(z_0)$.

Laurent Series: Let D be a closed region between, and including circles with their centers at $z = a$. If $f(z)$ is analytic in D , then it admits the Laurent series representation $f(z) = \sum_{n=-\infty}^{\infty} c_n (z-a)^n$ with $c_n = \frac{1}{2\pi i} \oint_C \frac{f(\zeta) d\zeta}{(\zeta-a)^{n+1}}$ where C is any piecewise smooth simple closed anticlockwise path in D .

Residue Theorem: Let C be a piecewise smooth simple closed curve oriented anticlockwise and let $f(z)$ be analytic inside and on C except at finitely many isolated points z_1, \dots, z_k within C . If $c_{-1}^{(j)}$ denotes the residue of f at z_j , then $\oint_C f(z) dz = 2\pi i \sum_{j=1}^k c_{-1}^{(j)}$ where the residue at an N th order pole is calculated by $c_{-1} = \frac{1}{(N-1)!} \lim_{z \rightarrow a} \left\{ \frac{d^{N-1}}{dz^{N-1}} [(z-a)^N f(z)] \right\}$.

(Indentation) Theorem: Suppose $f(z)$ has a simple pole at z_0 with residue $\text{Res}(f(z); z_0) = c_{-1}$. Then for the contour C_ϵ , $\lim_{\epsilon \rightarrow 0} \oint_{C_\epsilon} f(z) dz = i\phi c_{-1}$ where the integration is carried out in the counterclockwise sense.



Bilinear Transformation: is defined by $w = S(z) = \frac{az+b}{cz+d}$, $ad-bc \neq 0$. Its inverse is given by $z = S^{-1}(w) = \frac{dw-b}{-cw+a}$. If z_1, z_2, z_3 are distinct points, then the cross ratio, $\frac{(w-w_1)(w_2-w_3)}{(w-w_3)(w_2-w_1)} = \frac{(z-z_1)(z_2-z_3)}{(z-z_3)(z_2-z_1)}$ determines the map where $w_i = S(z_i)$.

Fundamental Lemma of the Calculus of Variations states that if $g(x)$ is a continuous function in $[x_0, x_1]$ and if $\int_{x_0}^{x_1} g(x)h(x) dx = 0$ where $h(x)$ is an arbitrary function with $h(x_0) = h(x_1) = 0$, then $g(x) = 0$ at every point in the interval.

The Functional (Frechet) Derivative of a functional $I[u(x)]$ is defined by $\left. \frac{dI}{d\epsilon} \right|_{\epsilon=0} = \lim_{\epsilon \rightarrow 0} \frac{I[u+\epsilon\eta] - I[u]}{\epsilon}$ where $\eta(x)$ denote suitable functions with $\eta(x_0) = \eta(x_1) = 0$ such that the "variation of u " is given by $\delta u \equiv \epsilon\eta(x) \equiv \hat{u}(x) - u(x)$.

A Cauchy-Euler ODE $a_n x^n y^{(n)} + a_{n-1} x^{n-1} y^{(n-1)} + \dots + a_1 x y' + a_0 y = 0$ admits solutions of the form $y = x^m$, while **A Constant-Coefficient ODE** $a_n y^{(n)} + a_{n-1} y^{(n-1)} + \dots + a_1 y' + a_0 y = 0$ admits solutions of the form $y = e^{mx}$, where m is to be determined and the coefficients a_n, \dots, a_1, a_0 are constants.

Fredholm Integral Equation of the 2nd kind $g(s) = f(s) + \lambda \int K(s, t) g(t) dt$ with a degenerate or separable kernel $K(s, t) = \sum_{i=1}^n a_i(s) b_i(t)$ has its inverse is defined by $g(s) = f(s) + \lambda \int \Gamma(s, t; \lambda) f(t) dt$ where the function $\Gamma(s, t; \lambda)$ is the resolvent (or reciprocal) kernel that is given by

$$\Gamma(s, t; \lambda) = \begin{vmatrix} 0 & a_1(s) & a_2(s) & \dots & a_n(s) \\ b_1(t) & 1-\lambda a_{11} & -\lambda a_{12} & \dots & -\lambda a_{1n} \\ b_2(t) & -\lambda a_{21} & 1-\lambda a_{22} & \dots & -\lambda a_{2n} \\ \vdots & & & & \\ b_n(t) & -\lambda a_{n1} & -\lambda a_{n2} & \dots & 1-\lambda a_{nn} \end{vmatrix} \div \begin{vmatrix} 1-\lambda a_{11} & -\lambda a_{12} & \dots & -\lambda a_{1n} \\ -\lambda a_{21} & 1-\lambda a_{22} & \dots & -\lambda a_{2n} \\ \vdots & & & \\ -\lambda a_{n1} & -\lambda a_{n2} & \dots & 1-\lambda a_{nn} \end{vmatrix}$$

with $a_{ik} = \int b_i(t) a_k(t) dt$.