Math 302 Complex Calculus – Final Exam – Solutions

Q-1) Using the residue techniques evaluate the integral $\int_0^\infty \frac{x}{(x+1)(x+2)(x+4)} dx$.

Solution: Using the technique described on pp 134-136, this integral is equal to

$$-\sum_{z_k=-1,-2,-4} \operatorname{Res}\left(\frac{z}{(z+1)(z+2)(z+4)} \ \log(z); z_k\right).$$

The above residues are $-\pi i/3$, $\log(2) + \pi i$ and $-(4/3)\log(2) - 2\pi i/3$ respectively. They add up to $-(1/3)\log(2)$ and hence the value of the integral is $(1/3)\log(2)$.

Q-2) Show that $e^z - z = 0$ has infinitely many zeros and that each zero is a simple root.

Solution: Using theorem 16.13 on page 212, if the equation has only finitely many zeros then $e^z - z = P(z)e^{Q(z)}$ where P(z) and Q(z) are polynomials. Taking the second derivative of both sides gives first that Q(z) = z and consequently P(z) = 1. But this leads to the absurd conclusion that -z = 0 for all z. So the equation must have infinitely many zeros.

Q-3) Let $z_1, z_2, \ldots, z_k, \ldots$ be all the roots of $e^z = z$. Let C_N be the square in the plane centered at the origin with sides parallel to the axes and each of length $2\pi N$. Assume that

$$\lim_{N \to \infty} \int_{C_N} \frac{e^z - 1}{z^2 (e^z - z)} \, dz = 0. \text{ Find } \sum_{k=1}^{\infty} \frac{1}{z_k^2}$$

Solution: Letting $f = \frac{e^z - 1}{z^2(e^z - z)}$, the above limit also converges to $2\pi i \left(\sum_{k=1}^{\infty} \operatorname{Res}(f; z_k) + \operatorname{Res}(f; 0)\right)$. We find that $\operatorname{Res}(f; z_k) = 1/z_k^2$ and $\operatorname{Res}(f; 0) = 1$, yielding $\sum_{k=1}^{\infty} \frac{1}{z_k^2} = -1$.

Q-4) Find a C-harmonic function f(x, y) in the unit disk whose restriction to the boundary is $x^2 + y^3$.

Solution: Using the real part of z^2 and the imaginary part of z^3 , for simplicity, we find that

$$f(x,y) = \frac{1}{2}(x^2 - y^2) + \frac{1}{4}(y^3 - 3x^2y) + \frac{3}{4}y + \frac{1}{2}$$

is the required harmonic function.

Q-5) Throughout the semester we met two methods to calculate $\sum_{n=1}^{\infty} \frac{1}{n^2}$. Use one of these methods

to find this sum.

Solution: The sum is $\pi^2/6$. One method is to use residue theory, and the other method is to use the infinite product representation of $\sin \pi z$; see pages 141 and 223 respectively.