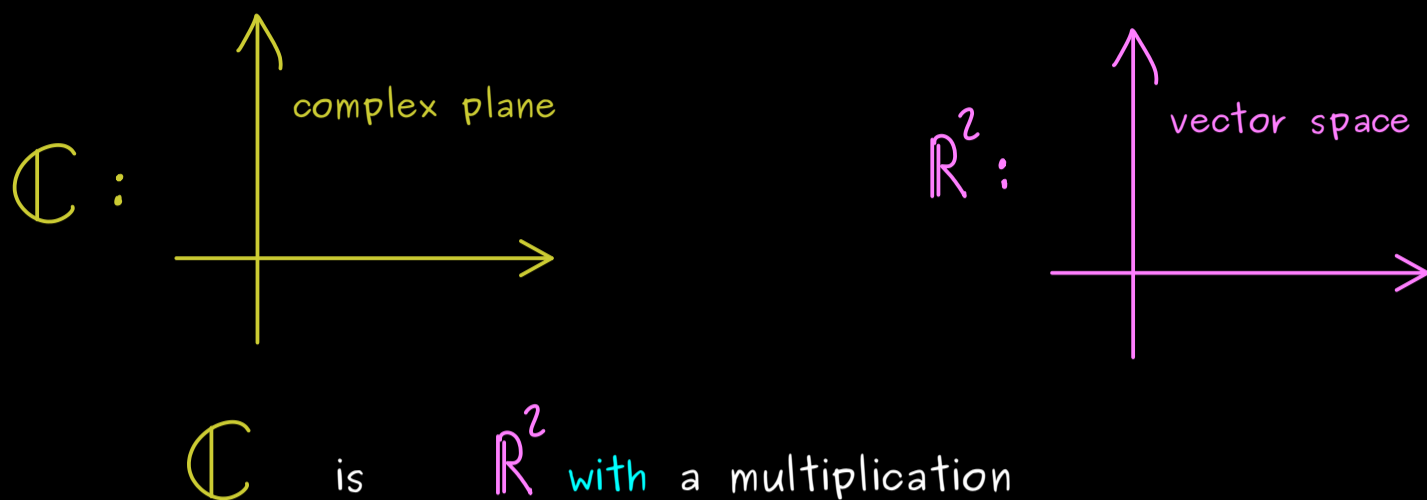


Complex Analysis - Part 5



Remember: Each map $f: \mathbb{C} \rightarrow \mathbb{C}$ induces a map $f_{\mathbb{R}}: \mathbb{R}^2 \rightarrow \mathbb{R}^2$ (and vice versa)

Example:

$$f: \mathbb{C} \rightarrow \mathbb{C}$$

$$z \mapsto z^2$$

$$x + iy \mapsto (x + iy)^2 = x^2 + 2ixy - y^2$$

$$f_{\mathbb{R}}: \mathbb{R}^2 \rightarrow \mathbb{R}^2$$

$$\begin{pmatrix} x \\ y \end{pmatrix} \mapsto \begin{pmatrix} x^2 - y^2 \\ 2xy \end{pmatrix}$$

$$f_{\mathbb{R}}\left(\begin{pmatrix} 0 \\ 1 \end{pmatrix}\right) = \begin{pmatrix} -1 \\ 0 \end{pmatrix}$$

Definition: A map $f_{\mathbb{R}}: \mathbb{R}^2 \rightarrow \mathbb{R}^2$ is called (totally) differentiable at $\begin{pmatrix} x_0 \\ y_0 \end{pmatrix} \in \mathbb{R}^2$ if there is a matrix $J \in \mathbb{R}^{2 \times 2}$ and a map $\phi: \mathbb{R}^2 \rightarrow \mathbb{R}^2$ with:

$$f_{\mathbb{R}}\left(\begin{pmatrix} x \\ y \end{pmatrix}\right) = \underbrace{f_{\mathbb{R}}\left(\begin{pmatrix} x_0 \\ y_0 \end{pmatrix}\right) + J\left(\begin{pmatrix} x \\ y \end{pmatrix} - \begin{pmatrix} x_0 \\ y_0 \end{pmatrix}\right)}_{\text{linear approximation}} + \phi\left(\begin{pmatrix} x \\ y \end{pmatrix}\right)$$

where $\frac{\phi\left(\begin{pmatrix} x \\ y \end{pmatrix}\right)}{\left\|\begin{pmatrix} x \\ y \end{pmatrix} - \begin{pmatrix} x_0 \\ y_0 \end{pmatrix}\right\|} \xrightarrow{\begin{pmatrix} x \\ y \end{pmatrix} \rightarrow \begin{pmatrix} x_0 \\ y_0 \end{pmatrix}} 0$

$\sqrt{(x-x_0)^2 + (y-y_0)^2} =$ (Euclidean) norm

J is called the Jacobian matrix of $f_{\mathbb{R}}$ at $\begin{pmatrix} x_0 \\ y_0 \end{pmatrix} \in \mathbb{R}^2$.

$$J = \begin{pmatrix} \left. \frac{\partial f_{\mathbb{R}}}{\partial x} \right| & \left. \frac{\partial f_{\mathbb{R}}}{\partial y} \right| \end{pmatrix} \quad (\text{evaluate at } \begin{pmatrix} x_0 \\ y_0 \end{pmatrix})$$

Example:

$$f_{\mathbb{R}}: \mathbb{R}^2 \rightarrow \mathbb{R}^2 \\ \begin{pmatrix} x \\ y \end{pmatrix} \mapsto \begin{pmatrix} x^2 - y^2 \\ 2xy \end{pmatrix}$$

$$J = \begin{pmatrix} 2x & -2y \\ 2y & 2x \end{pmatrix}$$