Section 22: Sufficient Conditions for Differentiability

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Cauchy-Riemann Equations

Recall: The Cauchy-Riemann Equations must be satisfied in order for a complex function \( f(z) = u(x, y) + i v(x, y) \) to be differentiable at a point.

\[
\begin{align*}
    u_x &= v_y, \\
    u_y &= -v_x
\end{align*}
\]

They are derived by evaluating the limit definition of the derivative approaching in the real direction and the pure imaginary direction, and then equating the two results.

Let \( z_0 = x_0 + i y_0 \). If \( f'(z_0) \) exists, then it’s value is \( u_x + i v_x \), where each partial is evaluated at \( (x_0, y_0) \).

Important: The Cauchy-Riemann equations are necessary conditions for \( f'(z_0) \) to exist, but they are not sufficient.
Main Theorem in the Section

Theorem (SCD – Sufficient Conditions for Differentiability)

Suppose that \( f(z) = u(x, y) + i v(x, y) \) is defined in a neighborhood of \( z_0 = x_0 + i y_0 \) and that:

1. \( u_x, u_y, v_x, v_y \) exist everywhere in the neighborhood,
2. \( u_x = v_y, u_y = -v_x \) at \((x_0, y_0)\), and
3. \( u_x, u_y, v_x, v_y \) are continuous at \((x_0, y_0)\).

Then \( f'(z_0) \) exists and \( f'(z_0) = u_x(x_0, y_0) + i v_x(x_0, y_0) \).

Note: It is possible to satisfy the Cauchy-Riemann equations at a point, yet not be differentiable there (see Exercise #6 in Section 23 for such an example – HW). The point of the theorem is that continuity of the partial derivatives, not just satisfying the Cauchy-Riemann equations, is also required to insure that the derivative \( f'(z_0) \) exists.
Proof of SCD Theorem

Proof: Assume that the hypotheses of the theorem are true. We will show that

$$\lim_{h \to 0} \frac{f(z_0 + h) - f(z_0)}{h} = u_x(x_0, y_0) + i v_x(x_0, y_0),$$

thereby proving that the derivative exists and the value is the one given in the theorem.

The proof relies on the multivariable version of Taylor’s Theorem. If both partial derivatives of a function $u(x, y)$ exist in a neighborhood of $(x_0, y_0)$ and are continuous at $(x_0, y_0)$, then we can evaluate $u$ nearby using the expression

$$u(x_0 + h_1, y_0 + h_2) = u(x_0, y_0) + u_x(x_0, y_0)h_1 + u_y(x_0, y_0)h_2 + \alpha_1(h_1, h_2)h_1 + \alpha_2(h_1, h_2)h_2$$

where $\alpha_1$ and $\alpha_2$ satisfy

$$\lim_{(h_1, h_2) \to (0,0)} \alpha_1(h_1, h_2) = 0 \quad \text{and} \quad \lim_{(h_1, h_2) \to (0,0)} \alpha_2(h_1, h_2) = 0.$$
Proof of SCD Theorem continued

A similar expression exists for the function \( v(x, y) \) near \((x_0, y_0)\).

\[
v(x_0 + h_1, y_0 + h_2) = v(x_0, y_0) + v_x(x_0, y_0)h_1 + v_y(x_0, y_0)h_2 \\
+ \alpha_3(h_1, h_2)h_1 + \alpha_4(h_1, h_2)h_2
\]

where \( \alpha_3 \) and \( \alpha_4 \) satisfy

\[
\lim_{(h_1, h_2) \to (0, 0)} \alpha_3(h_1, h_2) = 0 \quad \text{and} \quad \lim_{(h_1, h_2) \to (0, 0)} \alpha_4(h_1, h_2) = 0.
\]

Step 1: Let \( \epsilon > 0 \) be given. Since

\[
\lim_{(h_1, h_2) \to (0, 0)} \alpha_j(h_1, h_2) = 0 \quad \forall j \in \{1, 2, 3, 4\},
\]

there exists a \( \delta > 0 \) such that, for each \( j \in \{1, 2, 3, 4\} \),

\[
|\alpha_j(h_1, h_2)| < \epsilon/4 \text{ whenever } 0 < \sqrt{h_1^2 + h_2^2} < \delta.
\]
Proof of SCD Theorem continued

Step 2: Expand the numerator of the difference quotient into real and imaginary parts. We compute that $f(z_0 + h) - f(z_0)$

$$= u(x_0 + h_1, y_0 + h_2) - u(x_0, y_0) + i[v(x_0 + h_1, y_0 + h_2) - v(x_0, y_0)]$$

$$= u_x(x_0, y_0)h_1 + u_y(x_0, y_0)h_2 + i[v_x(x_0, y_0)h_1 + v_y(x_0, y_0)h_2]$$

$$+ \alpha_1(h_1, h_2)h_1 + \alpha_2(h_1, h_2)h_2 + i[\alpha_3(h_1, h_2)h_1 + \alpha_4(h_1, h_2)h_2]$$

$$= u_x(x_0, y_0)[h_1 + i h_2] + i v_x(x_0, y_0)[h_1 + i h_2] \text{ (Cauchy-Riemann)}$$

$$+ [\alpha_1(h_1, h_2) + i \alpha_3(h_1, h_2)]h_1 + [\alpha_2(h_1, h_2) + i \alpha_4(h_1, h_2)]h_2$$

Therefore, we have that $\frac{f(z_0 + h) - f(z_0)}{h}$ is equivalent to

$$u_x(x_0, y_0) + i v_x(x_0, y_0) + (\alpha_1 + i \alpha_3)\frac{h_1}{h} + (\alpha_2 + i \alpha_4)\frac{h_2}{h}.$$
Step 3: Bound the “error term.” Using the fact that $|h_1/h| \leq 1$ and $|h_2/h| \leq 1$, we have that

$$\left| \frac{f(z_0 + h) - f(z_0)}{h} - [u_x(x_0, y_0) + i v_x(x_0, y_0)] \right|$$

$$= \left| (\alpha_1 + i \alpha_3) \frac{h_1}{h} + (\alpha_2 + i \alpha_4) \frac{h_2}{h} \right|$$

$$\leq \left| \alpha_1 + i \alpha_3 \right| \left| \frac{h_1}{h} \right| + \left| \alpha_2 + i \alpha_4 \right| \left| \frac{h_2}{h} \right|$$

$$\leq \left| \alpha_1 + i \alpha_3 \right| + \left| \alpha_2 + i \alpha_4 \right|$$

$$\leq |\alpha_1| + |\alpha_3| + |\alpha_2| + |\alpha_4|$$

$$< \frac{\epsilon}{4} + \frac{\epsilon}{4} + \frac{\epsilon}{4} + \frac{\epsilon}{4}$$

$$= \epsilon \quad \text{whenever} \quad 0 < \sqrt{h_1^2 + h_2^2} = |h| < \delta. \quad \text{QED}$$
An Important Example

**Example:** (In-class exercise)

Let

\[ f(z) = e^z = e^{x+iy} = e^x \cdot e^{iy}. \]

Show that \( f'(z) \) exists for all \( z \in \mathbb{C} \) and find a formula for \( f'(z) \).