m2pm3prob5(11).tex

M2PM3 PROBLEMS 5. 19.2.2011

Q1 (Lagrange's identity). Show that for $z_1, \ldots, z_n, w_1, \ldots, w_n$ complex,

$$\sum_{1}^{n} |z_{i}|^{2} \sum_{1}^{n} |w_{j}|^{2} - |\sum_{1}^{n} z_{i} w_{i}|^{2} = \sum_{1 \le i < j \le n} |z_{i} \bar{w}_{j} - z_{j} \bar{w}_{i}|^{2}.$$

Deduce the Cauchy-Schwarz inequality

$$|\sum_{i=1}^{n} z_i w_i| \le \sqrt{\sum_{i=1}^{n} |z_i|^2} \sqrt{\sum_{i=1}^{n} |w_i|^2}.$$

Q2 (Weierstrass t-substitution). If $t := \tan \frac{1}{2}\theta$, show that

$$d\theta = \frac{2dt}{1+t^2}, \qquad \sin \theta = \frac{2t}{1+t^2}, \qquad \cos \theta = \frac{1-t^2}{1+t^2}, \qquad \tan \theta = \frac{2t}{1-t^2}.$$

Show that for -1 < c < 1,

$$\int_0^{\pi} \frac{d\theta}{1 + c\cos\theta} = \frac{\pi}{\sqrt{1 - c^2}}.$$

(We will meet this example early in Ch. III using complex methods – residue calculus).

Q3. For C(0,1) the unit circle, show that

$$\int_{C(0,1)} cosec^2 z dz = 0.$$

Q5. Show that

$$\int_{C(0,1)} (Im \ z)^2 dz = 0.$$

 $\it Note.$ Cauchy's Theorem does not apply in either of Questions 3 or 4 – and you should say why not.

NHB