Contents

Preface vi

1 Complex Numbers and Functions 1

1.1 Complex Numbers 2
1.2 The Complex Plane 11
1.3 Polar Form 23
1.4 Complex Functions 37
1.5 The Complex Exponential 45
1.6 Trigonometric and Hyperbolic Functions 55
1.7 Logarithms and Powers 65

2 Analytic Functions 73

2.1 Regions of the Complex Plane 74
2.2 Limits and Continuity 81
2.3 Analytic Functions 91
2.4 The Cauchy–Riemann Equations 100
2.5 Harmonic Functions and Laplace's Equation 108

Supplement on Calculus of Functions of Several Variables

2.6 Differentiation of Functions of Several Variables 129

3 Complex Integration 135

3.1 Contours and Paths in the Complex Plane 136
3.2 Complex Integration 144
3.3 Independence of Path 163
3.4 Cauchy's Integral Theorem 171
3.5 Proof of Cauchy's Integral Theorem 192
3.6 Cauchy's Integral Formula 201
3.7 Bounds for Moduli of Analytic Functions 212
3.8 Applications to Harmonic Functions 221
3.9 Goursat's Theorem 235

4 Complex Series 239

4.1 Sequences and Series of Complex Numbers 240
4.2 Sequences and Series of Functions 253
4.3 Power Series 264
4.4 Taylor Series 274
4.5 Laurent Series 287
4.6 Zeros and Poles 297
4.7 Harmonic Functions and Fourier Series 311

5 Residue Theory 319

5.1 Cauchy's Residue Theorem 320
5.2 Definite Integrals of Trigonometric Functions 329
5.3 Improper Integrals Involving Rational and Exponential Functions 333
5.4 Improper Integrals of Products of Rational and Trigonometric Functions 343
5.5 Advanced Integrals by Residues 354
5.6 Summing Series by Residues 365
5.7 The Counting Theorem and Rouché's Theorem 370

6 Conformal Mappings 385

6.1 Basic Properties 386
6.2 Linear Fractional Transformations 393
6.3 Solving Dirichlet Problems with Conformal Mappings 412
6.4 The Schwarz-Christoffel Transformation 423
6.5 Green's Functions 434
6.6 Poisson's Equation and Neumann Problems 445

7 Fourier Series 457

7.1 Periodic Functions 458
7.2 Fourier Series 462
7.3 Fourier Series With Arbitrary Period 477
7.4 Half-Range Expansions 488
7.5 Complex Form of Fourier Series 491
7.6 Proof of the Fourier Representation Theorem 503

8 Partial Differential Equations in Rectangular Coordinates 508

8.1 Partial Differential Equations in Physics and Engineering 509
8.2 Solution of the One Dimensional Wave Equation: The Method of Separation of Variables 515

8.3 The One Dimensional Heat Equation 528
8.4 Heat Conduction in Bars: Varying the Boundary Conditions 536
8.5 Two Dimensional Wave and Heat Equations 544
8.6 Laplace's Equation in Rectangular Coordinates 553
8.7 The Method of Eigenfunction Expansions 562
8.8 Neumann Problems and Robin Conditions 573

9 Partial Differential Equations in Polar and Cylindrical Coordinates 57

9.1 Laplace's Equation in Polar Coordinates 580
9.2 Vibrations of a Circular Membrane: Symmetric Case 587
9.3 Vibrations of a Circular Membrane: General Case 596
9.4 Steady-State Temperature in a Cylinder 607
9.5 The Helmholtz and Poisson Equations 610

Supplement on Bessel Functions and Series Expansions

9.6 Bessel's Equation and Bessel Functions 616
9.7 Bessel Series Expansions 625

10 Partial Differential Equations in Spherical Coordinates 63

10.1 Preview of Problems and Methods 639
10.2 Dirichlet Problems with Symmetry 644
10.3 Spherical Harmonics and the General Dirichlet Problem 651
10.4 The Helmholtz Equation with Applications to the Poisson, Heat, and Wave Equations 661

Supplement on Legendre Functions and Series Expansions

10.5 Legendre's Differential Equation and Legendre Polynomials 669
10.6 Legendre Series 682
10.7 Associated Legendre Functions and Series Expansions 689

11 The Fourier Transform and its Applications 69

11.1 The Fourier Transform 696
11.2 Operational Properties 708
11.3 The Fourier Transform Method 725
11.4 The Heat Equation and Gauss's Kernel 733
11.5 The Poisson Integral and the Hilbert Transform 740
11.6 The Fourier Cosine and Sine Transforms 747
11.7 Problems Involving Semi-Infinite Intervals 754

12 The Laplace and Hankel Transforms with Applications **759**

12.1 The Laplace Transform 760
12.2 Further Properties of the Laplace Transform 771
12.3 The Laplace Transform Method 780
12.4 The Hankel Transform with Applications 787

APPENDIXES

A Ordinary Differential Equations: Review of Concepts and Methods **793**

A.1 Linear Ordinary Differential Equations 794
A.2 Linear Ordinary Differential Equations with Constant Coefficients 802
A.3 Methods for Solving Ordinary Differential Equations 811
A.4 The Method of Power Series 818
A.5 The Method of Frobenius 826

B Tables of Transforms

B.1 Fourier Transforms 840
B.2 Fourier Cosine Transforms 842
B.3 Fourier Sine Transforms 843
B.4 Laplace Transforms 844

Bibliography **847**

Answers to Selected Exercises **849**

Index **867**