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APPLICATIONS OF CAUCHY’S INTEGRAL FORMULA IN COMPLEX CONTOUR EVALUATION

***Ndam G. S., Manjak N. H., Babawuro Z., Dauda M. K.**

Department of Mathematics, Faculty of Science, Abubakar Tafawa Balewa University (ATBU) Bauchi; Bauchi State, Nigeria.

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***Corresponding Author: Ndam G. S.**

Department of Mathematics, Faculty of Science, Abubakar Tafawa Balewa University (ATBU) Bauchi; Bauchi State, Nigeria.

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ABSTRACT

This paper conducts a comprehensive examination of the practical applications of Cauchy’s Integral Formula in evaluating complex contour integrals, a fundamental concept in complex analysis. It adopts a dual approach, integrating theoretical foundations with illustrative examples to demonstrate the formula’s efficacy and sophistication. Furthermore, the study investigates the impact of singularities within a closed contour on the evaluation of complex functions and elucidates how Cauchy’s formula facilitates the solution process. Notably, the paper highlights applications in both pure and applied mathematics, with particular emphasis on integral evaluations pertinent to mathematical physics and potential theory.

KEYWORDS: Complex Analysis, Cauchy’s Integral Formula, Contour Integration, Analytic Functions, Singularities.

INTRODUCTION

Complex analysis holds a pivotal position in modern mathematics, offering robust techniques for evaluating integrals that emerge in theoretical and practical contexts. Among its most seminal results, Cauchy's Integral Formula (CIF) establishes that the value of an analytic function within a closed contour can be expressed entirely in terms of its values on the contour's boundary [1]; [2]. This fundamental relation not only guarantees the existence of analytic extensions but also enables direct computation of higher-order derivatives through its generalization [3]; [4].

Over the past century, CIF has evolved into a cornerstone tool for complex contour evaluation, providing elegant pathways to evaluate definite integrals that are otherwise intractable using real-variable methods [5]. Additionally, it has been utilized to justify residue-based approaches in improper integral evaluation and to establish precise asymptotic estimates in applied problems [6].

In applied sciences, CIF and related residue techniques have found significant applications. For instance, contour deformation methods are commonly employed in quantum mechanics to evaluate oscillatory integrals that appear in propagator theory and Feynman path integrals [7]. Similarly, in fluid dynamics, contour techniques based on CIF have been employed to model vortex dynamics and potential flows with singularities [8]. Recent developments in signal processing and control theory also highlight the growing influence of complex contour evaluation in engineering applications [9].

Despite its widespread usage, systematic demonstrations of applying CIF to more intricate contours particularly those arising in modern applied problems remain relatively scarce. This motivates the present study, where we revisit the applications of Cauchy's Integral Formula in evaluating complex contours. Emphasis is placed on constructing examples that illustrate the computational power of CIF while highlighting its broader implications in mathematical physics and engineering analysis.

Theoretical Framework

Cauchy’s Integral Formula (CIF)

Let $f(z)$ be analytic in an open set containing a simple closed contour C and its interior. Then, for any point z_0 inside,

$$f(z_0) = \frac{1}{2\pi i}\int_c \frac{f(z)}{z - z_0}\,dz \qquad \ldots(1)$$

2.2 Generalized Form of CIF

$$f^{n}(z_0) = \frac{n!}{2\pi i}\int_c \frac{f(z)}{(z - z_0)^{n+1}}dz \qquad \ldots(2)$$

These forms enable evaluation of integrals involving singularities, using only knowledge of the function at a single point.

Definition of terms

- **Contour** (or path): A continuous curve in the complex plane, possibly closed, with a specified orientation.
- Contour integration: Is a curve that is finite or infinite, that is not too regular, and which has an arrow or orientation. Or is a strong technique in mathematics that assist in solving complex problems by integrating functions along a part in a complex plane.
- *Analytic (holomorphic) function:* A function $f(z)$ is analytic at z_0 if its complex derivative exists at z_0 *and* in a neighborhood around z_0.
- *Isolated singularity:* A point z_0 is an isolated singularity of f, if f is not analytic at z_0, but is analytic at all other points in some punctured neighborhood surrounding z_0.

Methodology

We use theoretical analysis and computational examples to examine the applications of Cauchy's Integral Formula (CIF) in evaluating contour integrals in the complex plane. The central theorem states: if f is analytic on and inside a positively oriented, simple closed contour c, and z_0 lies inside c, then

$$\frac{1}{2\pi i}\int_c \frac{f(z)}{z-z_0}dz = f(z_0)$$

We demonstrate this method using graphical description of contour and solved examples where elementary calculus fails but CIF succeeds.

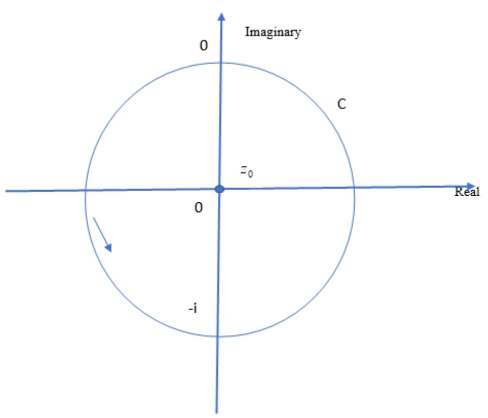

Figure 1.1

3.1 Theorem (Cauchy's Integral Formula)

Statement: Let f be analytic (holomorphic) on a simply connected domain D, and let C be a positively oriented, simple closed contour lying entirely within D. If a is any point inside C, then:

$$f(z_0) = \frac{1}{2\pi i}\int_c \frac{f(z)}{z - z_0}dz$$

Proof: Since f is analytic in the domain D, by Cauchy's Theorem, the integral of any analytic function around a closed contour in D is zero.

Let $g(z)$ contain in the domain of definition above.

Such that,

$$g(z) = \frac{f(z) - f(z_0)}{z - z_0}$$

Since f is analytic at z_0, this shows that the singularity at $z = z_0$ is removable, making $g(z)$ analytic on and inside c.

By Cauchy's Theorem, g is analytic, we have:

$$\int_c g(z)dz = 0$$

Then,

$$\int_c \frac{f(z)}{z - z_0}dz = \left(\int_c g(z) + \int_c \frac{f(z_0)}{z - z_0}\right)dz = \int_c 0 + f(z_0)\int_c \frac{1}{z - z_0}dz$$

Recall,

$$\int_c \frac{1}{z - z_0}dz = 2\pi i$$

Thus,

$$2\pi i\, f(a) = \int_c \frac{1}{z - z_0}dz$$

Therefore,

$$f(z_0) = \frac{1}{2\pi i}\int_c \frac{f(z)}{z - z_0}dz; \qquad ...1$$

Theorem (CIF)

For Higher Derivatives

Let $f(z)$ be analytic on a simply connected domain $D \subseteq C,$ and let C be positively oriented, i.e. simple closed contour entirely contained in $D.$ If $a \in C,$ then for a positive integer $n,$ the nth derivative of f at a is given by:

$$f^{n}(z_0) = \frac{n!}{2\pi i}\int_c \frac{f(z)}{(z-z_0)^{n+1}}dz;$$

Proof:

By CIF for analytic function

$$f(z_0) = \frac{1}{2\pi i}\int_c \frac{f(z)}{(z-z_0)}dz$$

In order to drive the higher order derivatives, we have to differentiate both sides of equation 1above with respect to $a.$

By differentiating $1$with respect to $a$we have,

$$f^{`}(z_0) = \frac{d}{dz_0}\left(\frac{1}{2\pi i}\int_c \frac{f(z)}{(z-z_0)}dz\right) = \frac{1}{2\pi i}\int_c \frac{d}{da}\left(\frac{f(z)}{z-z_0}\right)dz = \frac{1}{2\pi i}\int_c \frac{f(z)}{(z-z_0)^2}dz$$

Note: the derivative of the integrand of $1,$ with respect to $a,$ is $-1.-1(z-z_0)^{-1+(-1)} = (z-z_0)^{-2}$

…

By induction, the nth derivative becomes:

$$f^{n}(z_0) = \frac{1}{2\pi i}\int_c \frac{d^n}{dz_0{}^n}\left(\frac{f(z)}{(z-z_0)}\right)dz = \frac{1}{2\pi i}\int_c f(z)\frac{d^n}{dz_0{}^n}\left(\frac{1}{(z-z_0)}\right)dz$$

Note: $f(z)$ is not depending on $a,$ for all derivatives that fall on $(z-z_0)^{-1}$ kernel.

Thus,

$$\frac{d^n}{dz^n}\left(\frac{1}{(z-z_0)}\right) = \frac{n!}{(z-z_0)^{n+1}}$$

Therefore,

$$f^{(n)}(z_0) = \frac{1}{2\pi i}\int_c f(z).\frac{n!}{(z-z_0)^{n+1}}dz = \frac{n!}{2\pi i}\int_c \frac{f(z)}{(z-z_0)^{n+1}}dz$$

Hence,

$$f^{(n)}(z_0) = \frac{n!}{2\pi i}\int_c \frac{f(z)}{(z-z_0)^{n+1}}\, dz \qquad ...2$$

3. Applications and Discussion

Cauchy's formula is not only a theoretical tool but it simplifies calculations in both Electromagnetic field evaluations, Potential flow problems in fluid dynamics, solving real integrals using complex substitution and so forth.

In each case, the contour's geometry and the position of singularities determine the final value of the integral.

Note: $a = z_0$ **throughout.**

Example 1: Use Cauchy's formula to Evaluate

$$\int_c \frac{f(z)}{z-a}dz$$

Solution

Let $a = 1,\ f(z) = e^z,\ as\ z = a$

By equation 1 above;

i.e. $f(z) = \frac{1}{2\pi i}\int_c \frac{f(z)}{z-z_0}dz$

We have, $f(z) = e^z, \quad where\ \ z = a \quad \Rightarrow f(z) = e^1$

Therefore

$$\int_c \frac{e^z}{z-a}dz = 2\pi i.e^1 = 2\pi ie;\ \text{as required}$$

Example 3: Use Cauchy's integral formula to evaluate

$$\int_c \frac{e^i}{z-i}dz;$$

Solution:

This shows that we have only a single pole at $z,$ from the integrand;

$$\frac{e^i}{z-i}$$

The pole at $z = i$

And the $|z| = |i| = 1 < 2,$ it shows that i lies inside c

By equation 1,

i.e. $f(z) = \frac{1}{2\pi i}\int_c \frac{f(z)}{z-z_0}dz \ \Rightarrow 2\pi i f(z) = \int_c \frac{e^i}{z-i}dz$

Where $f(z) = e^i, \ a = i, \ z = a \qquad \Rightarrow z = i$

Therefore

$$\int_c \frac{e^i}{z-i} dz = 2\pi i . e^i = 2\pi i e^i; \text{ as required.}$$

This example illustrates a class of integrals that cannot be solved using elementary calculus due to the nature of the integrand and the closed path in the complex plane.

Example 3**:** Use Cauchy's formula and evaluate the derivative of third order pole

$$\int_c \frac{e^z}{(z-1)^4}$$

Solution

Apply the generalize Cauchy's formula,

i.e. $\qquad f^n(z_0) = \frac{n!}{2\pi i} \int_c \frac{f(z)}{(z-z_0)^{n+1}} dz$

$$\frac{2\pi i}{n!} f^n(z_0) = \int_c \frac{f(z)}{(z-z_0)^{n+1}} dz$$

Where $a = 1, \quad n = 4-1 = 3, \quad z = 1, \quad f(z) = e^z = e^1;$

$\Rightarrow f^3(z) = f^3(1) = e,$

Therefore

$$\int_c \frac{e^z}{(z-a)^4} dz = \frac{2\pi i}{3!} . e = \frac{2\pi i e}{3.2} = \frac{\pi i e}{3}; \text{ as required.}$$

Example 4**:** Evaluate a definite real integral using Cauchy's formula

$$\int_0^{2\pi} \frac{d\theta}{5 - 4\cos\theta}$$

Solution:

Convert the real integral to complex integral

$z = \mathrm{Re}^{i\theta}, \qquad where \ R = 1$

$dz = ie^{i\theta} d\theta \qquad \therefore d\theta = \frac{dz}{iz};$

$$\cos\theta = \frac{z + z^{-1}}{2}$$

$$\int_c \frac{\frac{dz}{iz}}{5-4\left(\frac{z+z^{-1}}{2}\right)} = \int_c \frac{\frac{dz}{iz}}{5-2z-\frac{2}{z}} = \int_c \frac{dz}{5z-2z^2-2}\cdot\frac{z}{iz}$$

$$= \frac{-1}{i}\int_c \frac{1}{\left(2z^2-5z+2\right)}dz$$

Equate the denominator of the integrand to $0,$ and find the isolated singularities in the unit circle; i.e.

$$2z^2-5z+2=0$$

Apply formula,

$$z=\frac{-b\pm\sqrt{b^2-4ac}}{2a};\quad where,\ a=2,\ b=-5,\ c=2$$

$$z=\frac{5\pm\sqrt{(-5)^2-4(2)(2)}}{2(2)}=\frac{5\pm 3}{4} \qquad \Rightarrow z_1=2 \qquad or\ \ z_2=\frac{1}{2}$$

Note: $z=z_1, z_2;$

$\Rightarrow z=\frac{1}{2}<1;$ lies inside the unit circle, and $z=2>1;$ lies outside the unit circle.

This show that it is only at $z=\frac{1}{2}$, support the residue.

Rewrite the factors of the integrand,

$$f(z)=\frac{1}{(z-2)(2z-1)}=\frac{1}{(z-2)(z-\frac{1}{2})}$$

Then

$$\operatorname{Res}_{z=\frac{1}{2}} f(z)=\lim_{z\to\frac{1}{2}} f(z)=\lim_{z\to\frac{1}{2}}\left(z-\tfrac{1}{2}\right)\frac{1}{(z-2)(z-\frac{1}{2})}\cdot\frac{1}{2}=\lim_{z\to\frac{1}{2}}\frac{(z-\frac{1}{2})}{2(z-2)(z-\frac{1}{2})}=\frac{-1}{3}$$

$$\Rightarrow I=\frac{-1}{i}.2\pi i.\operatorname{Res}_{z=\frac{1}{2}} f(z)=-2\pi.\frac{-1}{3}=\frac{2\pi}{3};$$

Therefore $\int_0^{2\pi}\frac{d\theta}{5-4\cos\theta}=\frac{2\pi}{3}$; as required.

Example 5: Use CIF to evaluate

$$I=\int_c \frac{\sin z}{\left(z-\frac{\pi}{4}\right)^3}dz$$

Solution: This show that $f(z)=\sin z.$ Is entire, so it's everywhere analytic in the domain.

The integrand has a pole of order 3 at $z = \frac{\pi}{4}$.

Let check either $\frac{\pi}{4}$ lies inside $C : |z| = 1$ i.e. $\left|\frac{\pi}{4}\right| = 0.785 < 1.$ $\Rightarrow \frac{\pi}{4} \in C$

Note: $f(z) = \sin z;$ $a = \frac{\pi}{4};$ $n = 2;$ since $n+1=3$

Using equation 2; we have,

$$f^{(n)}(z_0) = \frac{n!}{2\pi i}\int_c \frac{f(z)}{(z-z_0)^{n+1}}dz \Rightarrow 2\pi i\frac{f^{(n)}(z_0)}{n!} = \int_c \frac{f(z)}{(z-z_0)^3}dz$$

$$\Rightarrow 2\pi i.\frac{f^{(2)}\left(\frac{\pi}{4}\right)}{2!} = \int_c \frac{\sin z}{\left(z-\frac{\pi}{4}\right)^3}$$

Where $f^{(2)}\left(\frac{\pi}{4}\right)$ is the derivative of $f(z) = \sin z$

$f'(z) = \cos z$ $f''(z) = -\sin z$

Thus,

$$f^{(2)}\left(\frac{\pi}{4}\right) = -\sin\frac{\pi}{4} = -\frac{\sqrt{2}}{2}$$

Therefor,

$$\int_c \frac{f(z)}{(z-a)^3}dz = 2\pi i.\frac{-\frac{\sqrt{2}}{2}}{2} = -\frac{\pi i}{2} \text{ as required.}$$

CONCLUSION

The application of Cauchy's Integral Formula in contour evaluation significantly simplifies many complex problems, otherwise difficult integral computations. This paper illustrates its efficiency through worked examples and highlights its broad applicability in mathematical physics.

CIF provides a powerful method for extracting integral values directly. It is fundamental in various applications, including: Quantum mechanics (evaluation of Green's functions), fluid dynamics (computation of circulation and potentials), and signal processing (inversion of Laplace and Fourier transforms).

In summary, CIF gives fast and elegant results using complex analysis in solving higher derivatives.

RECOMMENDATION

I recommend feature researchers to focus and extend the theorem of the Cauchy's Integral formula to more sophisticated fields which include: quantum mechanics (evaluation of green's functions), fluid dynamics (computational circulation and potentials), and signal processing (inversion of Laplace and Fourier transforms).

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