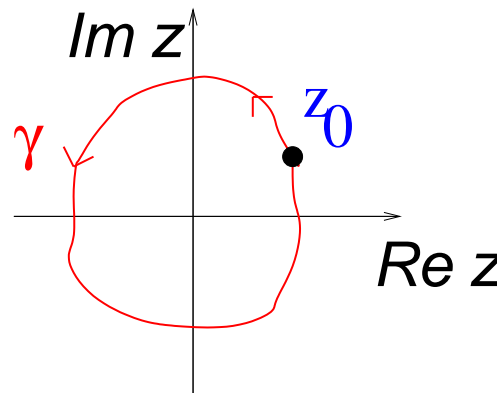


III. MULTI-VALUED FUNCTIONS

$$\text{Ex. : } \ln z = \ln |z| + i(\theta + 2\pi n) \quad , \quad n = 0, \pm 1, \pm 2, \dots$$

- γ closed path encircling $z = 0$. Start at z_0 and let z vary along γ .



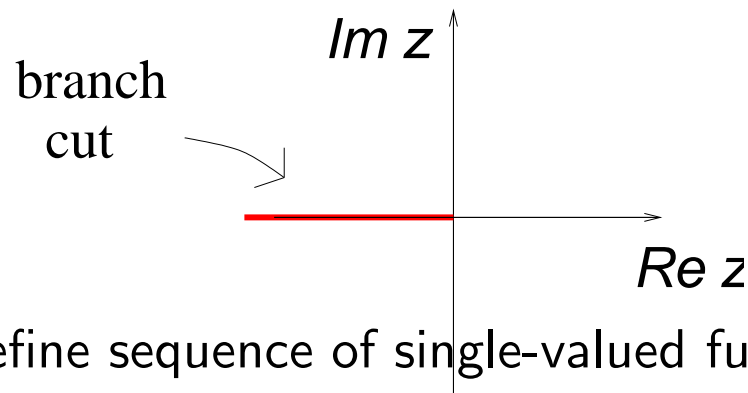
$$\text{after full cycle : } (\ln z_0)_{final} = (\ln z_0)_{initial} + 2\pi i \neq (\ln z_0)_{initial}$$

↑

$z = 0$ branch point

Note: $z = \infty$ is also branch point for $\ln z$.

- Imagine “cutting” the complex plane along a line joining the branch points:



- Define sequence of single-valued functions in “cut” plane:

$$f_n(z) = f_n(r, \theta) = \ln r + i(\theta + 2\pi n) \quad , \quad -\pi \leq \theta \leq \pi \quad (n = 0, \pm 1, \pm 2, \dots)$$

- Each is discontinuous across the cut:

$$\lim_{\varepsilon \rightarrow 0} [f_n(r, \pi - \varepsilon) - f_n(r, -\pi + \varepsilon)] = 2\pi i$$

- On the other hand, f_n above the cut = f_{n+1} below the cut:

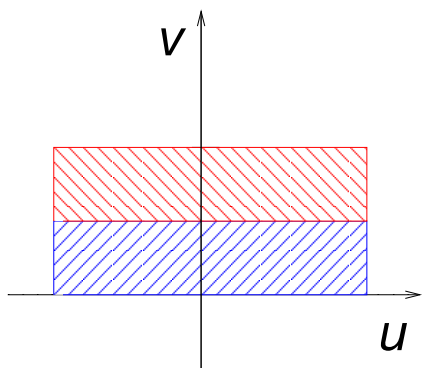
$$\lim_{\varepsilon \rightarrow 0} f_n(r, \pi - \varepsilon) = \lim_{\varepsilon \rightarrow 0} f_{n+1}(r, -\pi + \varepsilon)$$

- Construct Riemann surface = stack of cut complex planes, joined along the cut.
 \Rightarrow single-valued f defined on Riemann surface

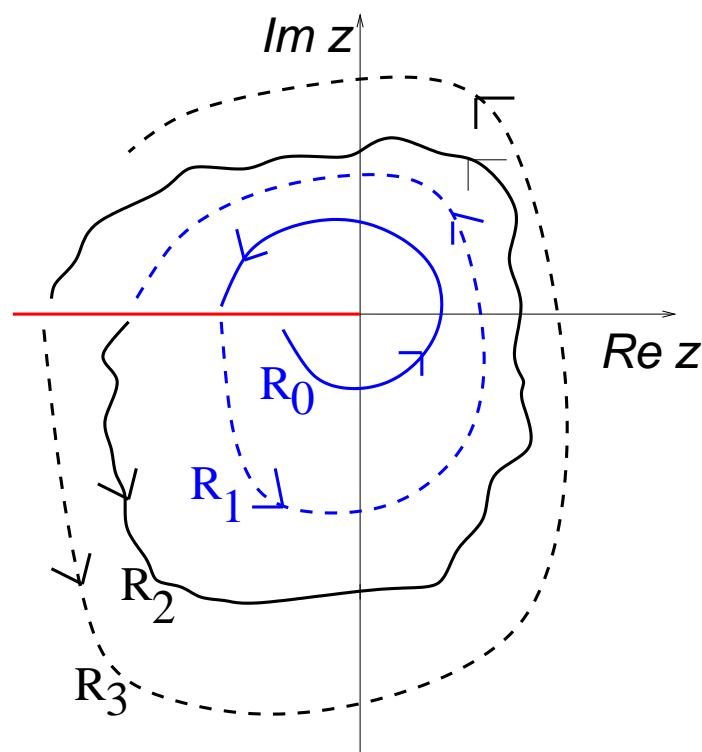
RIEMANN SURFACE

- Helix-like superposition of “cut” planes, with upper edge of cut in n -th plane joined with lower edge of cut in $(n + 1)$ -th plane. Each plane is “Riemann sheet” .
- ▷ $\ln z$ single-valued and holomorphic, except at branch point, on Riemann surface.

*w = \ln z maps
Riemann sheets
R₀, R₁, ... onto
horizontal strips:*



← $f(R_1)$
← $f(R_0)$



*A cycle around
a branch point
makes us move
to another
Riemann sheet.*

Classification of branch points

◇ branch point of order n : if the function is restored to the starting value by taking $n + 1$ cycles around it

Ex.: \sqrt{z} branch point of order 1; $\sqrt[3]{z}$ branch point of order 2

◇ branch point of order ∞ : if successive cycles around it bring us further and further away from initial Riemann sheet

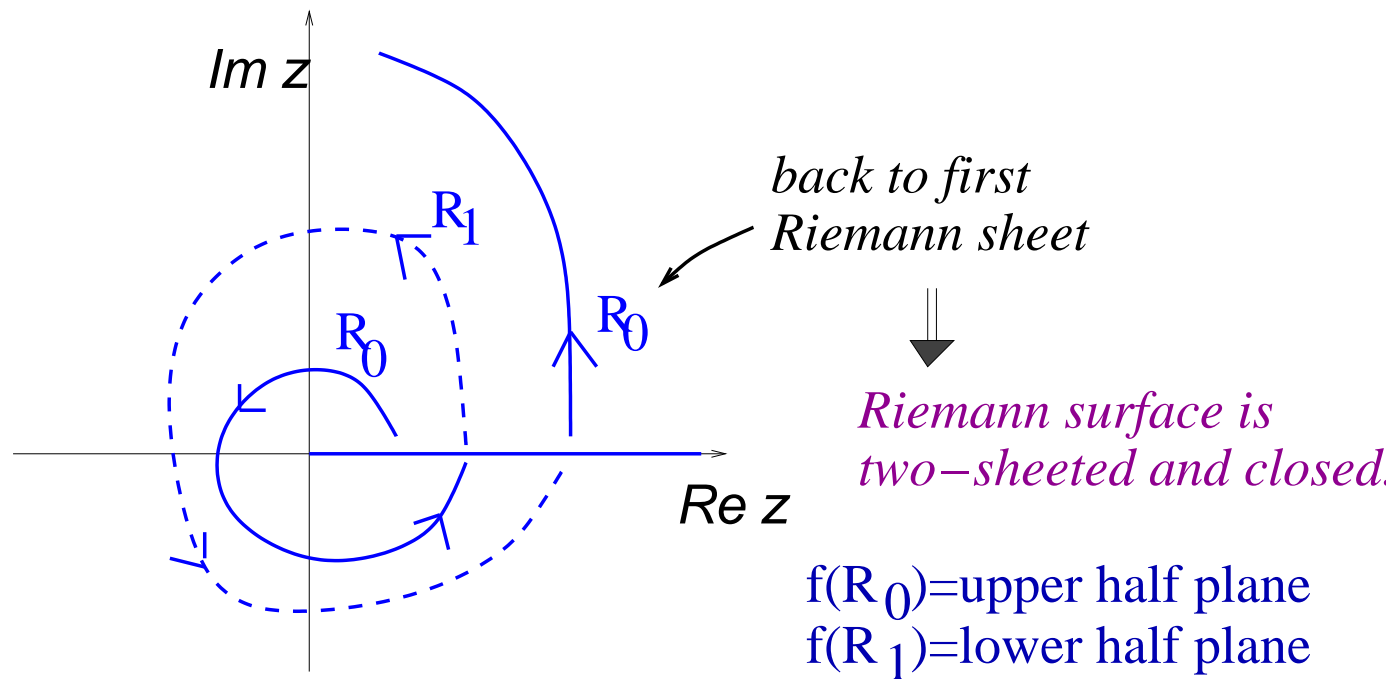
Ex.: $\ln z$ branch point of order ∞

Note 3 distinct representations:

- multi-valued function on complex plane
- sequence of single-valued, discontinuous functions on “cut” plane
 - one single-valued, continuous function on Riemann surface

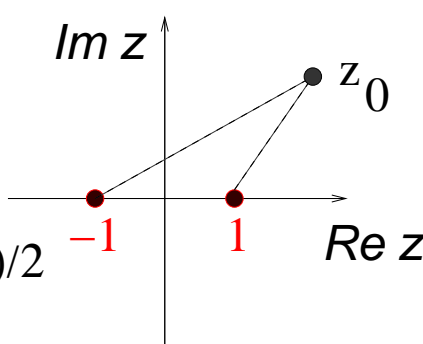
ROOT FUNCTIONS AND THEIR RIEMANN SURFACES

$f(z) = z^{1/2}$: $z=0$, $z=\infty$ are branch points.



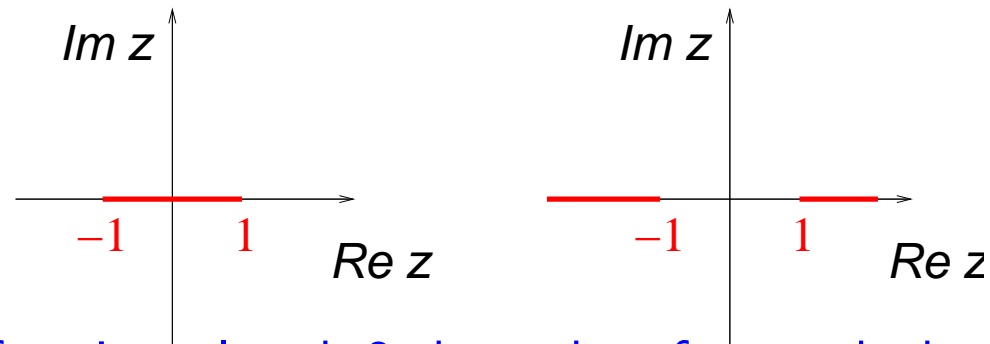
Note : Riemann surface for $f(z)=z^{1/n}$ is a closed, n -sheeted surface.
 The n -th sheet is reconnected to the first sheet.

RIEMANN SURFACE OF $f(z) = \sqrt{z^2 - 1}$

$$\begin{aligned}
 z-1 &= r_1 e^{i\theta_1} \\
 z+1 &= r_2 e^{i\theta_2} \\
 \Downarrow \\
 f(z) &= (r_1 r_2)^{1/2} e^{i(\theta_1 + \theta_2)/2}
 \end{aligned}$$


*$z=1$ and $z=-1$ are branch points.
 $z=\text{infinity}$ is not branch point.*

Valid branch cuts:

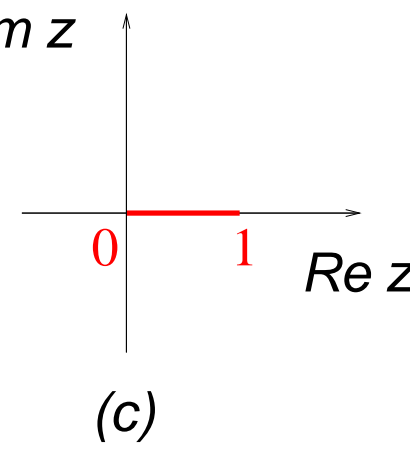
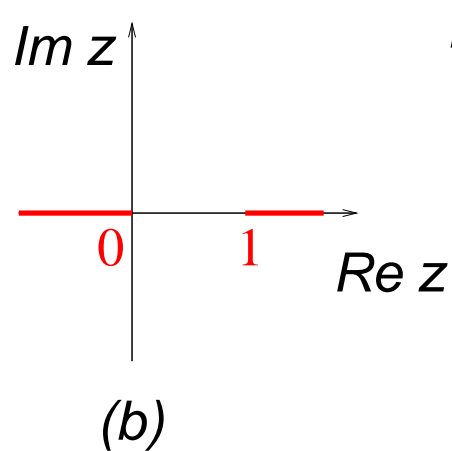
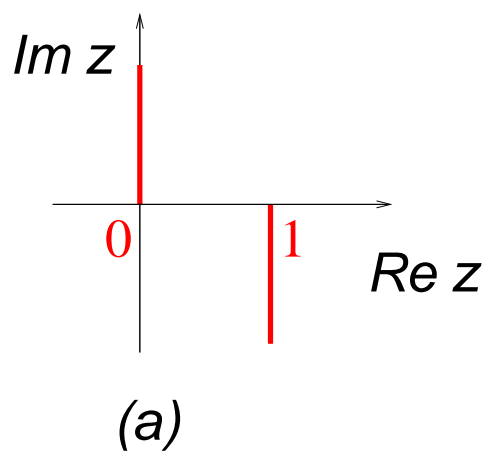


- Riemann surface is a closed, 2-sheeted surface such that any cycle surrounding one of the branch points brings us to a new sheet, whereas any cycle surrounding both branch points restores f to initial value.

$$f(z) = z^{1/2}(z - 1)^{1/2}$$

$z = 0, z = 1$ are 1st-order branch points

Valid branch cuts:



Note : $f(z) = z^{1/3}(z - 1)^{1/3}$

has 2nd-order branch points at $z = 0, z = 1, z = \infty$;
cuts (a) and (b) above are valid cuts for this function as well, while (c) is not.

NOTE

- In practical applications, you may be able to tell on which Riemann sheet you are sitting by knowing the value of the function at one point.

Example

Suppose that a branch of the function

$$f(z) = (z - 1)^{2/3}$$

is defined by means of the branch cut in Fig. 2 and that it takes the value 1 when $z = 0$. Determine the value of $f(z)$ and of its derivative $f'(z)$ at the point $z = -i$.

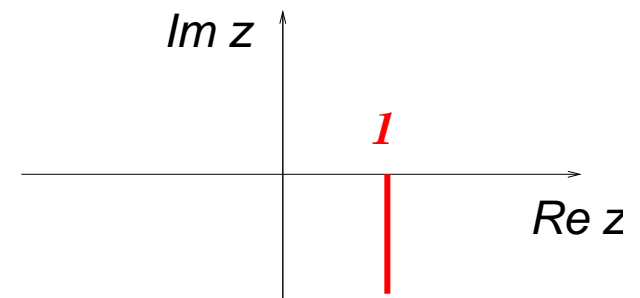
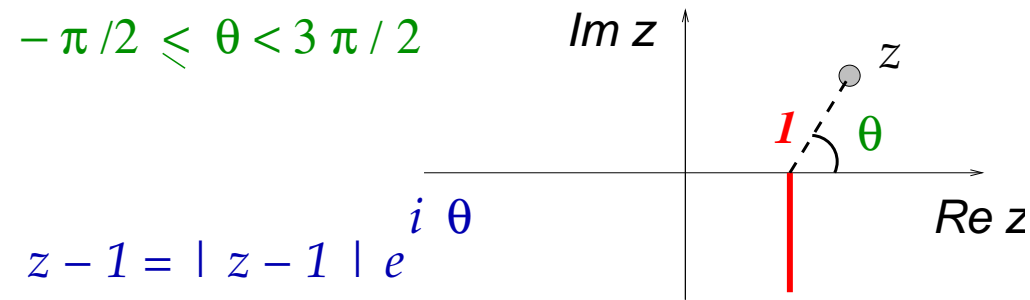


Fig. 2



$$f(z) = (z - 1)^{2/3} = |z - 1|^{2/3} e^{i2\theta/3} e^{i4\pi n/3}, \quad n = 0, 1, 2$$

$$f(z = 0) = 1 \implies f(z = 0) = e^{i\pi 2/3} e^{i4\pi n/3} = 1 \implies n = 1$$

Then $f(z = -i) = |-i - 1|^{2/3} e^{i(5\pi/4)2/3} e^{i4\pi/3} = 2^{1/3} \left(\sqrt{3}/2 + i/2 \right)$

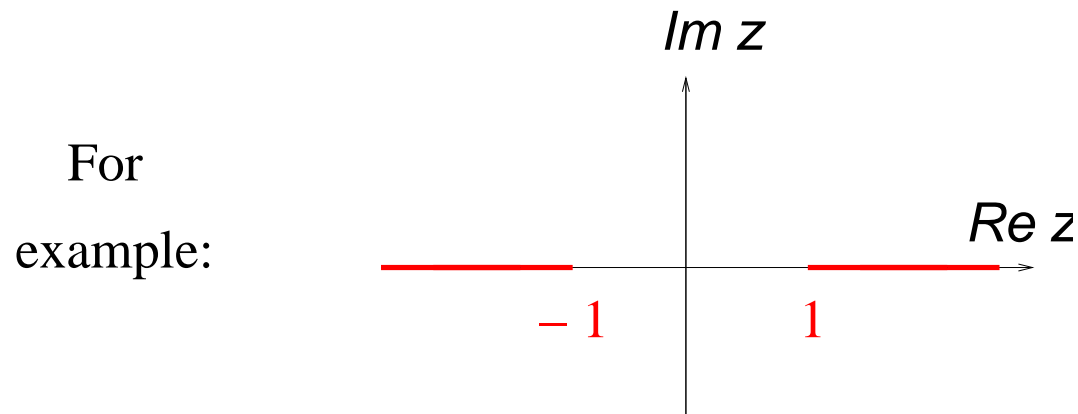
$$\begin{aligned} f'(z) = \frac{2}{3} (z - 1)^{-1/3} &\implies f'(z = -i) = \frac{2}{3} |-i - 1|^{-1/3} e^{-i(5\pi/4)/3} e^{-i2\pi/3} \\ &= -2^{5/6} (\cos \pi/12 - i \sin \pi/12) / 3 \end{aligned}$$

INVERSE TRIGONOMETRIC AND HYPERBOLIC FUNCTIONS

$$\arccos z = \frac{1}{i} \ln(z + \sqrt{z^2 - 1})$$

has branch points of order 1 at $z = 1$, $z = -1$ and
branch point of order ∞ at $z = \infty$.

Valid cuts are semi-infinite lines stretching from ± 1 out to ∞ .



- $\arccos z$ has two infinite sets of values for each value of $z \neq \pm 1$:
two possible values of square root and, for each, infinitely many values of log.

◇ Similarly for the other trigonometric and hyperbolic inverse functions.

Summary

- ◇ Multi-valued functions can be characterized through their *branch points* by specifying a valid set of *branch cuts*.

order n — f restored to starting value by taking $n + 1$ cycles around it

order ∞ — f never restored to starting value by successive cycles

- ◇ *Riemann surfaces* provide a setting for defining complex functions — more natural than complex plane itself