

Conformal Maps and Applications

L. Marizza A. Bailey

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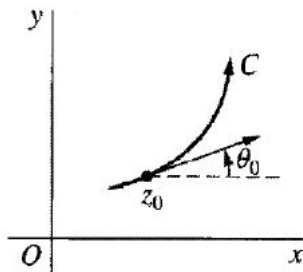
Image of a Curve

Suppose C is a smooth curve passing through z_0 . In other words, $r(t_0) = z_0$ for some t_0 , where $r(t)$ is a parametric representation of C .

Let $w(t) = f(r(t))$ be the image, Γ , of the curve, C , under an analytic function f .

According to chain rule,

$$w'(t) = f'(r(t))r'(t)$$



Angle of Inclination

Now let us consider the change in angle of the tangent vectors at z_0 . Since the argument of the product of complex numbers is the sum of the arguments, $e^{a+b} = e^a e^b$, then we can say that

$$\arg w'(t) = \arg \frac{df(r(t))}{dt} = \arg f'(r(t)) + \arg r'(t)$$

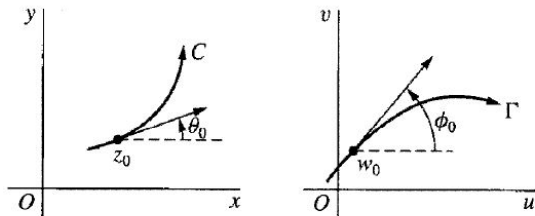


FIGURE 129
 $\phi_0 = \psi_0 + \theta_0$.

Angle of Inclination

The angle of inclination of a line tangent to C at $z_0 = r(t_0)$ is any value θ_0 of $\arg(r'(t))$.

If $\Psi_0 = \arg f'(z_0)$, then $\Phi_0 = \Psi_0 + \theta_0$,
where $\Phi_0 = \arg(w'(t_0)) = \text{angle of } \Gamma'$.

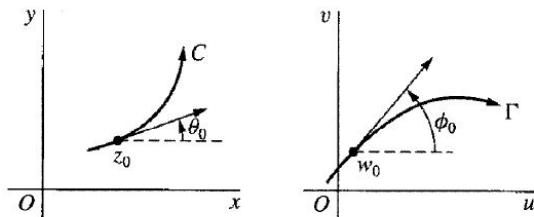


FIGURE 129

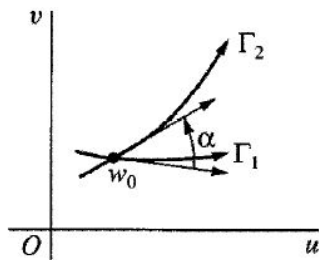
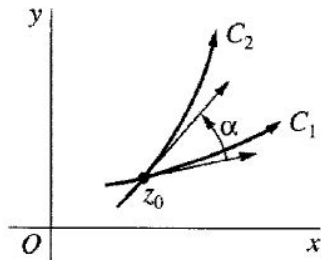
$$\phi_0 = \psi_0 + \theta_0.$$

Angle of Inclination

Letting C_1 and C_2 be two smooth curves passing through z_0 in the $x + iy$ plane.

Let f be an analytic function and suppose

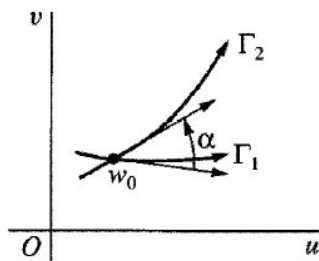
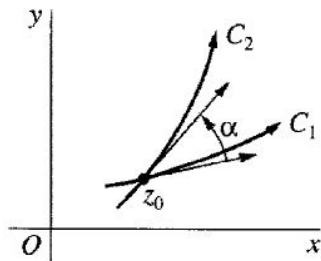
$$f(x, y) = u(x, y) + iv(x, y).$$



Angle of Inclination

Let $f(C_1) = \Gamma_1$ and $f(C_2) = \Gamma_2$.

Let $z_0 \in C_1 \cap C_2$ and $w_0 = \Gamma_1 \cap \Gamma_2$.

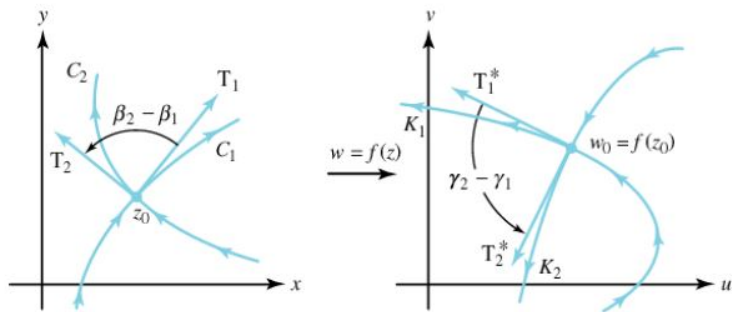


Conformal Mappings

Let C_1 and C_2 be two smooth arcs passing through z_0 .

Let θ_1 and θ_2 are the angles of inclination of the directed lines tangent to C_1 and C_2 , respectively at z_0 .

The angle between C_1 and C_2 is $\theta_2 - \theta_1$.



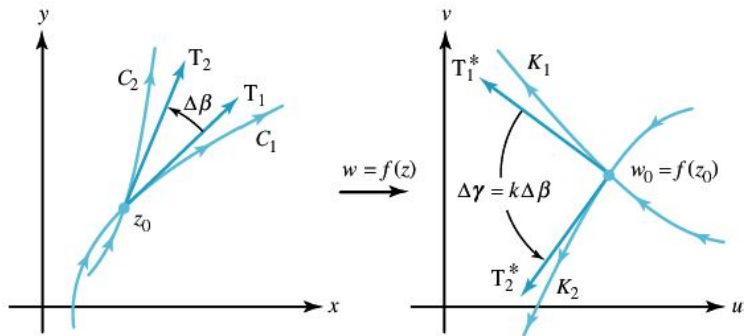
Conformal Mappings

Then the angles of inclination of the directed lines tangent to the image curves provide the differences,

$$\arg(w_k(t)) = \arg(f'(z_0) + \arg(r_k(t))).$$

$$\Phi_1 = \Psi_0 + \theta_1 \quad \Phi_2 = \Psi_0 + \theta_2$$

where $\Phi_0 = \arg f'(z_0)$ and $\theta_0 = \arg(r'_k(t))$.



Conformal Mappings

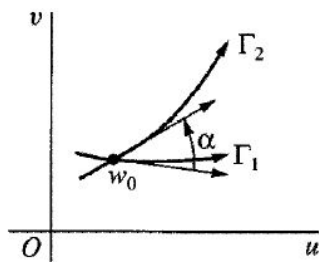
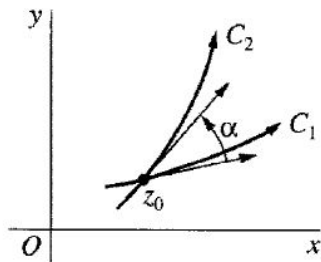
$$\Phi_1 = \Psi_0 + \theta_1 \quad \Phi_2 = \Psi_0 + \theta_2$$

To find the angle between Γ_1 and Γ_2 , we need to

$$\Phi_2 - \Phi_1 = \Psi_0 + \theta_2 - \Psi_0 - \theta_1 \quad (1)$$

$$= \theta_2 - \theta_1 \quad (2)$$

$$= \arg(C_1, C_2) \quad (3)$$



Conformal Mappings

In other words, if $f(z)$ is analytic, and $f'(z) \neq 0$, then $f(z)$ is angle preserving, or conformal.

Therefore, a conformal mapping will denote an analytic mapping whose derivative is never zero.

Collarles and Properties of Conformal Mappings

- ▶ If $C_1 \perp C_2$ implies $\Gamma_1 \perp \Gamma_2$.
- ▶ All conformal mappings have local inverses
- ▶ If $f = u + iv$ is analytic, u is the harmonic conjugate of v .

Transformation of Harmonic Functions

Problem

To find a harmonic function on a given domain satisfying certain conditions on the boundary of the domain.

- ▶ Values of the function are prescribed along the boundary - Boundary Value Problem of the 1st Kind (Dirichlet Problem)
- ▶ Values of normal derivative of the function are prescribed on the boundary - Boundary Value Problem of 2nd Kind (Newmann Problem)

Example

Example

Let $f(z) = -ie^{iz}$.

$$f(z) = -ie^{iz} \quad (4)$$

$$= -ie^{i(x+iy)} \quad (5)$$

$$= -ie^{ix-y} \quad (6)$$

$$= -ie^{ix} e^{-y} \quad (7)$$

$$= -i(\cos(x) + i \sin(x))e^{-y} \quad (8)$$

$$= e^{-y} \sin(x) - ie^{-y} \cos(x) \quad (9)$$

Still the same example

$$u(x, y) = e^{-y} \sin(x) \quad v(x, y) = -e^{-y} \cos(x)$$

Since $f(z)$ is analytic, both u and v are harmonic.

We also have boundary conditions:

$$u(0, y) = 0 \quad u(\pi, y) = 0 \quad (10)$$

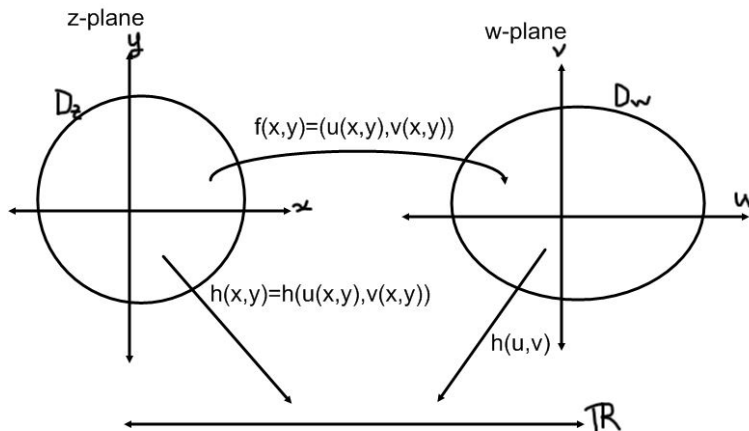
$$u(x, 0) = \sin(x) \quad \lim_{y \rightarrow \infty} u(x, y) = 0 \quad (11)$$

Theorem 1

Let $f(x, y) = u(x, y) + iv(x, y)$ maps a region, D_z , to D_w .

If h is harmonic in D_w , then

$$H(x, y) = h(u(x, y), v(x, y)) = h \circ f(x, y).$$



Theorem 2

Suppose that the analytic function

$$f(z) = u(x, y) + iv(x, y)$$

maps an arc C in the z -plane onto an arc Γ in w -plane.

Let $f(z)$ be conformal on C and let $h(u, v)$ be differentiable on Γ .

If $h(u, v)$ satisfies

$$h = c$$

or

$$\frac{dh}{dn} = 0$$

along Γ , then

$$H(x, y) = h(u(x, y), v(x, y))$$

satisfies the corresponding condition along C .

Steady Temperatures

In the theory of heat

$$\Phi = \text{flux across surface within a solid homogenous body} \quad (12)$$

$$\text{at a point on that surface } \frac{\text{cal}}{\text{sec}^2 \text{cm}^2} \quad (13)$$

$$= \text{quantity of heat flowing in specified direction} \quad (14)$$

$$\text{normal to surface per unit time/area} \quad (15)$$

$$= -K \frac{dT}{dn} \quad (16)$$

$$= \text{varies with normal derivatives} \quad (17)$$

where k = thermal conductivity.

Heat Conduction Theory

Restrictions

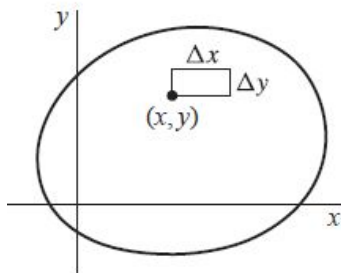
- ▶ no heat sources or sinks (thermal energy is created or destroyed)
- ▶ temp does not vary with time
- ▶ temperature varies only with x, y coordinates

T doesn't vary along with the z -coordinate which means that the heat flow is 2-dimensional and parallel to the xy -plane.

Steady State

Letting (x, y) be a point in the interior of solid.

A volume element can be thought of as a rectangular prism of unit height, with base Δx by Δy .



Steady State

The time rate of flow of heat toward the left-hand face is

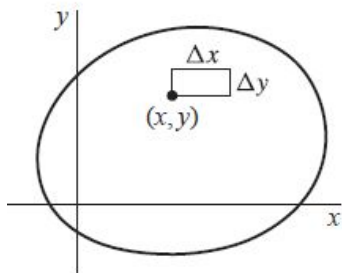
$$-KT_x(x, y)\Delta y$$

The time rate of flow of heat toward the right-hand face is

$$KT_x(x + \Delta x, y)\Delta y$$

To obtain the net rate of heat loss from the element through those two faces:

$$-K\left[\frac{T_x(x + \Delta x, y) - T_x(x, y)}{\Delta x}\right]\Delta x\Delta y \approx \frac{d^2 T}{dx^2} dx dy$$



Steady State

The time rate of flow of heat toward the top face is

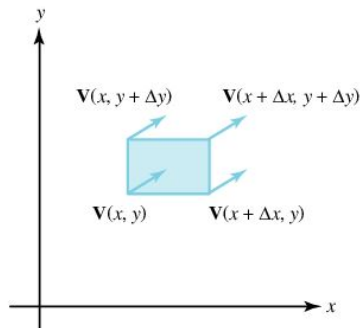
$$-KT_y(x, y + \Delta y)\Delta x$$

The time rate of flow of heat toward the bottom face is

$$KT_y(x, y)\Delta x$$

To obtain the net rate of heat loss from the element through these two faces:

$$-K\left[\frac{T_y(x, y + \Delta y) - T_y(x, y)}{\Delta y}\right]\Delta x\Delta y \approx \frac{d^2 T}{dy^2} dx dy$$



Steady State

Since the heat can only enter or leave the volume element from one of those four faces, and the temperature within is steady, then

$$\frac{d^2 T}{dx^2} + \frac{d^2 T}{dy^2} = 0$$

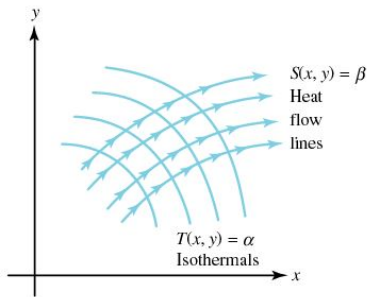
which means $T(x, y)$ is a harmonic function in the interior of the solid body.

isotherms

Level curves of the temperature equation, T , are called *isotherms*.

$$T(x, y) = c$$

is a level curve at c .



(b) Heat flow lines and isothermals.

Gradient of T

We know that the gradient is always perpendicular to a level curve at each point, $\nabla T \perp$ level curve (isotherm).

The gradient of T is always pointing in the direction of maximum increase, so ∇T points in the direction of maximum heat flux.

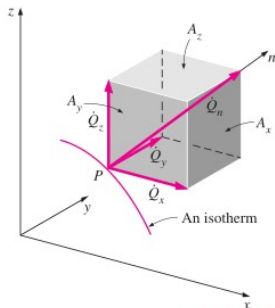


FIGURE 2-8

The heat transfer vector is always normal to an isothermal surface and can be resolved into its components like any other vector.

Harmonic Conjugates

Recall that the Cauchy-Riemann Equations give us that

$$\frac{\partial u}{\partial x} = \frac{\partial v}{\partial y} \quad (18)$$

$$\frac{\partial u}{\partial y} = -\frac{\partial v}{\partial x} \quad (19)$$

This tells us that the tangent vector of $v(x, y)$,

$$\left(\frac{\partial v}{\partial x}, \frac{\partial v}{\partial y}\right) = \left(-\frac{\partial u}{\partial y}, \frac{\partial u}{\partial x}\right)$$

is orthogonal to the tangent vector to $u(x, y)$, $\left(\frac{\partial u}{\partial x}, \frac{\partial u}{\partial y}\right)$.

Let S be the harmonic conjugate of T , then $S(x, y) = c$ is a curve whose tangent vector is ∇T .

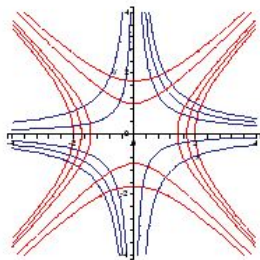


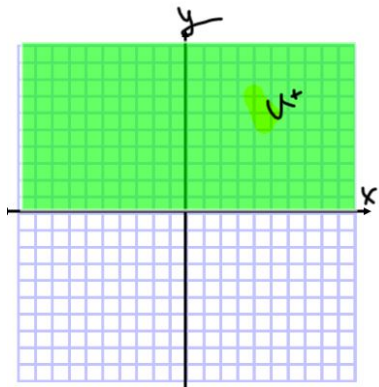
Figure 2: Level curves for two harmonic conjugates

Example: Steady Temperatures in a Half Plane

Let $U^+ = \{x + iy \mid y \geq 0\}$ be the upper half plane.

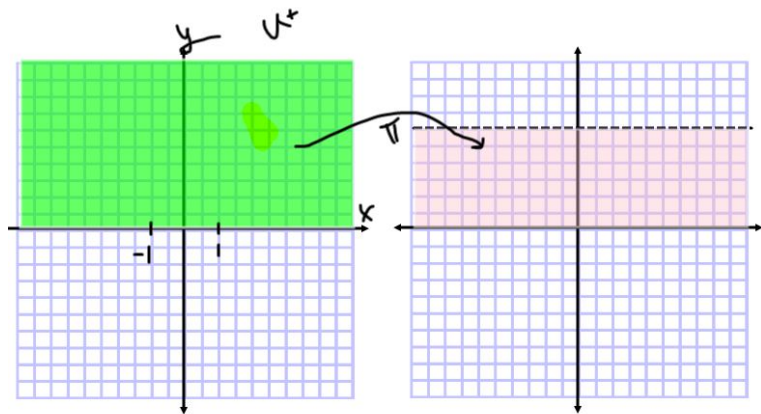
Find a harmonic function, $T(x, y) : U^+ \rightarrow \mathbb{R}$, such that

- ▶ $T(x, y) \leq M$
- ▶ $\lim_{y \rightarrow \infty} T(x, y) = 0$
- ▶ $T(x, 0) = \begin{cases} 0 & \text{for } x > 1 \text{ or } x < -1 \\ 1 & \text{for } -1 \leq x \leq 1 \end{cases}$



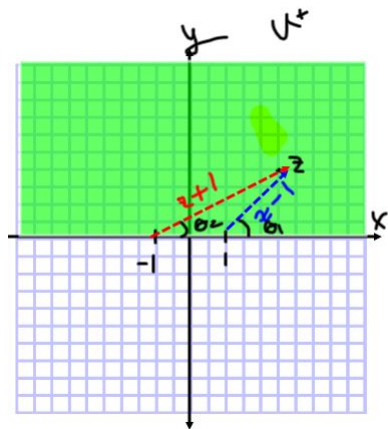
Dirichlet Problem

To solve this problem, it is easier to first transform our upper half plane to the strip $A = \{x + iy \mid 0 \leq y < \pi\}$.



How do we do this?

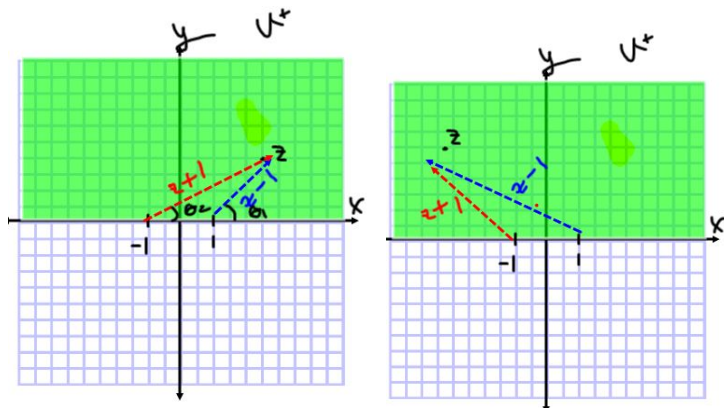
Transformations



If we allow $z - 1 = r_1 e^{i\theta_1}$ and $z + 1 = r_2 e^{i\theta_2}$, then what does $\frac{z - 1}{z + 1}$ do?

Transformations

Try to find the restrictions on $\frac{z-1}{z+1}$.



As you can see, both $0 \leq \arg(z+1), \arg(z-1) \leq \pi$, which means $0 \leq \arg\left(\frac{z-1}{z+1}\right) < \pi$.

The log function $f(z) = \log\left(\frac{z-1}{z+1}\right) = \ln\left(\frac{r_1}{r_2}\right) + i(\theta_1 - \theta_2)$

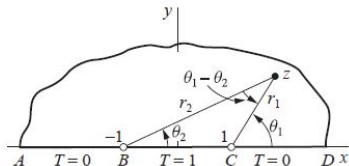


FIGURE 140

What is the image of the interval $[-1, 1] \subset \mathbb{R}$?

What is the image of the intervals $(-\infty, -1) \cup (1, \infty)$?

ALMOST DONE!

So which function $T(u, v)$ in the strip from $A = \{z \in \mathbb{C} \mid 0 \leq \text{Im}(z) \leq \pi\}$ satisfies

- ▶ T is harmonic on A
- ▶ $T(u, v) \leq M$
- ▶ $\lim_{v \rightarrow \infty} T(u, v) = 0$
- ▶ $T(u, 0) = \begin{cases} 0 & \text{for } v = 0 \\ 1 & \text{for } v = \pi \end{cases}$

How about $T(u, v) = \frac{1}{\pi}v$?

Is it the imaginary part of $\frac{w}{\pi}$?

Does it satisfy all of the conditions?

Now all we need to do is compose this function with

$$w = \log\left(\frac{z-1}{z+1}\right).$$