

§2.8. Derivatives

1. Definition of a derivable function

Let f be a function whose domain of definition contains a neighborhood of a point z_0 . The *derivative* of f at z_0 , written $f'(z_0)$, is defined by the equation

$$f'(z_0) = \lim_{z \rightarrow z_0} \frac{f(z) - f(z_0)}{z - z_0} \quad (2.8.1)$$

provided this limit exists. The function f is said to be *differentiable* (or *derivable*) at z_0 when its derivative at z_0 exists.

By expressing the variable z in definition (2.8.1) in terms of the complex variable $\Delta z = z - z_0$, we can write that definition as

$$f'(z_0) = \lim_{\Delta z \rightarrow 0} \frac{f(z_0 + \Delta z) - f(z_0)}{\Delta z}. \quad (2.8.2)$$

Note that, because f is defined throughout a neighborhood of z_0 , the number $f(z_0 + \Delta z)$ is always defined for $|\Delta z|$ sufficiently small (Fig. 2-13).

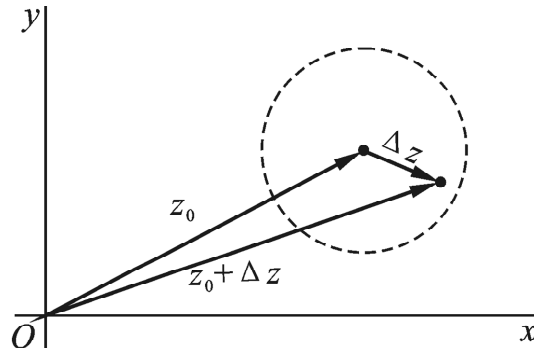


Fig. 2-13

When taking form (2.8.2) of the definition of derivative, we often drop the subscript on z_0 and introduce the number $\Delta w = f(z + \Delta z) - f(z)$ which denotes the change in the value of f corresponding to a change Δz in the point at which f is evaluated. Then, if we write $\frac{dw}{dz}$ for $f'(z)$, equation (2.8.2) becomes

$$\frac{dw}{dz} = \lim_{\Delta z \rightarrow 0} \frac{\Delta w}{\Delta z}. \quad (2.8.3)$$

2. Examples

Example 1. Suppose that $f(z) = z^2$. At any point z ,

$$\lim_{\Delta z \rightarrow 0} \frac{\Delta w}{\Delta z} = \lim_{\Delta z \rightarrow 0} \frac{(z + \Delta z)^2 - z^2}{\Delta z} = \lim_{\Delta z \rightarrow 0} (2z + \Delta z) = 2z,$$

since $2z + \Delta z$ is a polynomial in Δz . Hence, $\frac{dw}{dz} = 2z$, i.e. $f'(z) = 2z$.

Some times, we write $f'(z) = \lim_{h \rightarrow 0} \frac{f(z + h) - f(z)}{h}$.

Example 2. Consider now the function $f(z) = |z|^2$. Here

$$\frac{f(z+h) - f(z)}{h} = \frac{|z+h|^2 - |z|^2}{h} = \frac{(z+h)(\bar{z} + \bar{h}) - z\bar{z}}{h} = \bar{z} + \bar{h} + z \frac{\bar{h}}{h}.$$

If the function f is differentiable at a point z , then limit

$$f'(z) = \lim_{h \rightarrow 0} \frac{f(z+h) - f(z)}{h}$$

exists. Take

$$h'_n = \frac{1}{n}, h''_n = \frac{i}{n},$$

then

$$h'_n, h''_n \rightarrow 0 (n \rightarrow \infty).$$

See Fig. 2-14.

Thus, from Theorem 2.4.2 we know that

$$\lim_{n \rightarrow \infty} \frac{f(z+h'_n) - f(z)}{h'_n} = \lim_{n \rightarrow \infty} \frac{f(z+h''_n) - f(z)}{h''_n} = f'(z).$$

Thus, $\bar{z} + z = \bar{z} - z$ and so $z = 0$. This shows that the function $f(z) = |z|^2$ is not differentiable at any nonzero point. To show that $f'(0)$ does, in fact, exist, we need only observe that

$$\frac{f(0+h) - f(0)}{h} = \bar{h} \rightarrow 0 (h \rightarrow 0).$$

So $f'(0) = 0$.

We conclude, therefore, that $f'(z)$ exists *only* at $z = 0$, its value there being 0.

Proposition 2.8.1. *If a function f is differentiable at a point z_0 , then it is continuous at that point.*

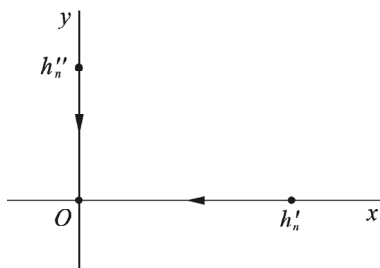


Fig. 2-14