A Note on Complex Differentials

1. Real Differentials

We have defined the differential of a differentiable real-valued function f(x,y) by

$$df := \frac{\partial f}{\partial x} dx + \frac{\partial f}{\partial y} dy.$$

Line integrals of a differential of a real-valued function are independent of path: $\int_{\gamma} df = f(B) - f(A)$ along any smooth path γ from the point A to the point B.

We say that the differential $df = \frac{\partial f}{\partial x}dx + \frac{\partial f}{\partial y}dy$ is exact.

2. Complex Differentials

Differentials of complex-valued functions of a complex variable are naturally related to differentials of real-valued functions of two real variables via the natural correspondence between \mathbb{C} and \mathbb{R}^2 given by $z = x + iy \longleftrightarrow (x, y)$.

Theorem 1. Given h(z) = u(x,y) + iv(x,y) with continuous partial derivatives. Then,

$$dh = \frac{\partial h}{\partial x}dx + \frac{\partial h}{\partial y}dy.$$

The point: Under the natural correspondence between \mathbb{C} and \mathbb{R}^2 , the formula for the differential of a complex-valued function of a complex variable is identical in form to the formula for a real-valued function of two real variables.

Proof.

$$\begin{split} dh &= du + i\,dv \\ &= \left(\frac{\partial u}{\partial x}dx + \frac{\partial u}{\partial y}dy\right) + i\left(\frac{\partial v}{\partial x}dx + \frac{\partial v}{\partial y}dy\right) \\ &= \left(\frac{\partial u}{\partial x} + i\frac{\partial v}{\partial x}\right)dx + \left(\frac{\partial u}{\partial y} + i\frac{\partial v}{\partial y}\right)dy \\ &= \frac{\partial h}{\partial x}dx + \frac{\partial h}{\partial y}dy. \end{split}$$

Theorem 2. If h is analytic, then dh = h'(z) dz

Proof. Since h is analytic, we may write

$$h'(z) = \frac{\partial h}{\partial x} = \frac{\partial u}{\partial x} + i \frac{\partial v}{\partial x}.$$

Thus,

$$h'(z) dz = \left(\frac{\partial u}{\partial x} + i \frac{\partial v}{\partial x}\right) (dx + i dy)$$

$$= \left(\frac{\partial u}{\partial x} dx - \frac{\partial v}{\partial x} dy\right) + i \left(\frac{\partial v}{\partial x} dx + \frac{\partial u}{\partial x} dy\right)$$

$$= \left(\frac{\partial u}{\partial x} dx + \frac{\partial u}{\partial y} dy\right) + i \left(\frac{\partial v}{\partial x} dx + \frac{\partial v}{\partial y} dy\right) \text{ by the Cauchy-Riemann equations}$$

$$= du + i dv$$

$$= dh.$$