

Lecture #38 (§7.4)

- Ex 1 : a) Is composition of Möbius transformations again Möbius?
 b) Is inverse of any Möbius transformation again Möbius?

[Hint: these are called "group properties"]

▶ a) Let $L_1(z) = \frac{az+b}{cz+d}$, $L_2(z) = \frac{\tilde{a}z+\tilde{b}}{\tilde{c}z+\tilde{d}}$ with $ad-bc \neq 0$, $\tilde{a}\tilde{d}-\tilde{b}\tilde{c} \neq 0$. Then:

$$(L_1 \circ L_2)(z) = \frac{a \cdot \frac{\tilde{a}z+\tilde{b}}{\tilde{c}z+\tilde{d}} + b}{c \cdot \frac{\tilde{a}z+\tilde{b}}{\tilde{c}z+\tilde{d}} + d} = \frac{(a\tilde{a}+b\tilde{c})z + (a\tilde{b}+b\tilde{d})}{(c\tilde{a}+d\tilde{c})z + (c\tilde{b}+d\tilde{d})}$$

Also: $(a\tilde{a}+b\tilde{c})(c\tilde{d}+d\tilde{d}) - (c\tilde{a}+d\tilde{c})(a\tilde{b}+b\tilde{d}) =$
 $a\tilde{a}c\tilde{d} + a\tilde{a}d\tilde{d} + b\tilde{c}c\tilde{d} + b\tilde{c}d\tilde{d} - a\tilde{c}a\tilde{b} - bc\tilde{a}\tilde{d} - ad\tilde{b}\tilde{c} - bd\tilde{d}\tilde{c} =$
 $(ad-bc)(\tilde{a}\tilde{d}-\tilde{b}\tilde{c}) \neq 0$

Hence, the composition of Möbius is again Möbius!

b) If $w = L_1(z) = \frac{az+b}{cz+d}$, then $az+b = cwz + dw \Rightarrow z = \frac{dw-b}{-cw+a}$

Thus, the inverse map is $L_1^{-1}(w) = \frac{d \cdot w + (-b)}{(-c) \cdot w + a}$ with $ad-bc \neq 0$ which is again Möbius!

[Hint: Last time we verified that every Möbius transformation is a composition of 4 basic maps: rotation, magnification, parallel translation, and inverse. But by Ex 1a) we see that the converse is also true, i.e. any composition of above is an F.L.T.]

- [Note: * $\begin{pmatrix} a & b \\ c & d \end{pmatrix}^{-1} = \frac{1}{ad-bc} \begin{pmatrix} d & -b \\ -c & a \end{pmatrix}$ which is compatible with Ex 1b) above
 * $\begin{pmatrix} a & b \\ c & d \end{pmatrix} \cdot \begin{pmatrix} \tilde{a} & \tilde{b} \\ \tilde{c} & \tilde{d} \end{pmatrix} = \begin{pmatrix} a\tilde{a}+b\tilde{c} & a\tilde{b}+b\tilde{d} \\ c\tilde{a}+d\tilde{c} & c\tilde{b}+d\tilde{d} \end{pmatrix}$ which is compatible with Ex 1a)
 * Here we note that $\begin{pmatrix} a & b \\ c & d \end{pmatrix}$ & $\lambda \cdot \begin{pmatrix} a & b \\ c & d \end{pmatrix} = \begin{pmatrix} \lambda a & \lambda b \\ \lambda c & \lambda d \end{pmatrix}$ determine same L

In fact, the group of Möbius transformations is $PGL_2(\mathbb{C})$.

Lecture #38

Last time we found a conformal map of the unit disk $D_1(0) = \{ |z| < 1 \}$ onto the upper half plane $H = \{ \text{Im} w > 0 \}$: $f(z) = i \cdot \frac{1+z}{1-z}$

Let us now utilize this to solve the following Dirichlet problem:

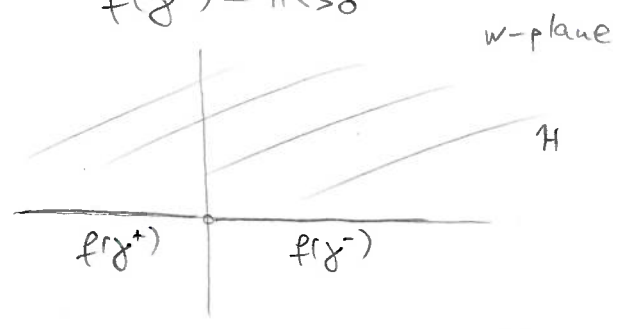
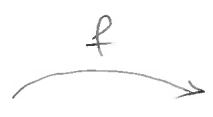
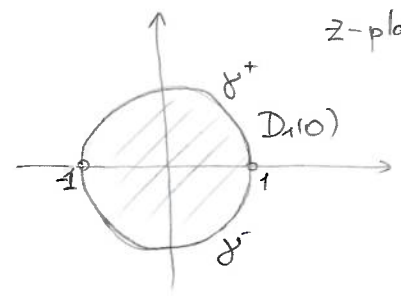
Ex2 (Ex1 of Sect 7.1): Find a harmonic function $\phi(x,y)$ on $D_1(0)$ such that

$$\phi(x,y) \begin{cases} \rightarrow +1 \text{ in } H \cap C_1(0) = \text{upper half-circle} = \gamma^+ \\ \rightarrow -1 \text{ in } (H) \cap C_1(0) = \text{lower half-circle} = \gamma^- \end{cases}$$

Consider above map $z \mapsto w = f(z) = i \cdot \frac{1+z}{1-z}$ mapping $D_1(0)$ onto H .

As $f(-1) = 0, f(i) = -1, f(1) = \infty$, we get $f(\gamma^+) = \mathbb{R}_{<0}$

$f(-1) = 0, f(-i) = 1, f(1) = \infty \Rightarrow f(\gamma^-) = \mathbb{R}_{>0}$



Pick a harmonic $\tilde{\phi}$ on H with boundary condition $\tilde{\phi} \begin{cases} \rightarrow -1 \text{ on } \mathbb{R}_{>0} \\ \rightarrow +1 \text{ on } \mathbb{R}_{<0} \end{cases}$ by solving a wedge problem (see Lecture 11). For example, we look for

$$\tilde{\phi} = A \cdot \text{arg}_{-\pi/2} w + B \text{ so that } B = -1 \text{ \& } A \cdot \pi + B = 1 \Rightarrow A = 2/\pi, B = -1$$

$$\text{Thus, can take } \tilde{\phi}(w) = \frac{2}{\pi} \text{arg}_{-\pi/2}(w) - 1$$

Then, by [Lecture 36, Theorem 2], the composition $\phi := \tilde{\phi} \circ f$ solves original problem

$$\text{Here: } \phi(x,y) = \frac{2}{\pi} \text{arg}_{-\pi/2} \left(i \cdot \frac{1+z}{1-z} \right) - 1 = \frac{2}{\pi} \left(\text{arg}_{-\pi/2} \left(\frac{1+z}{1-z} \right) + \frac{\pi}{2} \right) - 1 = \frac{2}{\pi} \text{arg}_{-\pi/2} \left(\frac{1+z}{1-z} \right)$$

$$\text{Evoking } z = x+iy, \text{ we have } \frac{1+z}{1-z} = \frac{1+x+iy}{1-x-iy} = \frac{(1+x+iy)(1-x+iy)}{(1-x)^2+y^2} = \frac{1-x^2-y^2+i \cdot 2y}{(1-x)^2+y^2}$$

$$\Rightarrow \phi(x,y) = \frac{2}{\pi} \tan^{-1} \left(\frac{2y}{1-x^2-y^2} \right)$$

[Note: This solution is much easier than Poisson integral formula (Lecture 18)]

Lecture #38

As we saw above, the key was to find a Möbius map $f: \mathbb{C} \setminus \{0\} \xrightarrow{\text{onto } 1:1} \mathbb{R}$.

Question 1: Find a Möbius map which maps any given "generalized circle" C_1 onto another given "generalized circle" C_2 .

From previous class we know that Möbius maps always preserve class of generalized circles (i.e. circles & lines). As every generalized circle is determined by 3 points on it (for lines - need just 2, i.e. take 3rd one ∞), the above question can be upgraded to:

Question 2: Given any three distinct points $z_1, z_2, z_3 \in \hat{\mathbb{C}} = \mathbb{C} \cup \{\infty\}$ in z -plane and three distinct points $w_1, w_2, w_3 \in \hat{\mathbb{C}} = \mathbb{C} \cup \{\infty\}$ in w -plane, find Möbius f such that $f(z_1) = w_1, f(z_2) = w_2, f(z_3) = w_3$.

To answer this, let's first find a Möbius map L_1 so that

$$L_1: z_1 \mapsto 0, z_2 \mapsto 1, z_3 \mapsto \infty$$

Arguing as last time, we see that $L_1(z_1) = 0, L_1(z_3) = \infty$ determine L_1 is of the form $L_1(z) = A \cdot \frac{z - z_1}{z - z_3}$ for some $A \in \mathbb{C} \setminus \{0\}$, while $L_1(z_2) = 1$

then determines $A \cdot \frac{z_2 - z_1}{z_2 - z_3} = 1 \Rightarrow A = \frac{z_2 - z_3}{z_2 - z_1}$ and so unique such L_1 is:

$$L_1(z) = \frac{z - z_1}{z - z_3} \cdot \frac{z_2 - z_3}{z_2 - z_1}$$

← This answers Question 2 when $w_1 = 0, w_2 = 1, w_3 = \infty$

But we can also consider another Möbius map L_2 , such that

$$L_2: w_1 \mapsto 0, w_2 \mapsto 1, w_3 \mapsto \infty$$

It's given by the formula just as above:

$$L_2(w) = \frac{w - w_1}{w - w_3} \cdot \frac{w_2 - w_3}{w_2 - w_1}$$

Then, the composition $f = L_1^{-1} \circ L_2$ is a Möbius map (by Ex 1) which satisfies

$$f(z_1) = w_1, f(z_2) = w_2, f(z_3) = w_3$$

answering Question 2 above

In fact, the above selection f to Question 2 is unique:

Lemma 1: If S, T are Möbius maps such that $S(z) = T(z)$ at 3 distinct points z_1, z_2, z_3 , then $S = T$!

Consider $L := S^{-1} \circ T$ - also Möbius by Ex 1. Then $L(z) = z$ at 3 distinct points. The next result implies that $L = \text{identity}$ (and so $S = T$).

Claim (Exercise 6, p. 392): Any Möbius map that fixes 3 distinct points is Id.

▷ Let $L(z) = \frac{az+b}{cz+d}$.

* If $c=0 \Rightarrow \frac{az+b}{d} = z$ is equivalent to $(a-d)z + b = 0 \Rightarrow$ has > 1 solution only iff $a=d, b=0 \Rightarrow L(z) = \frac{az}{z} = z$ i.e. $L = \text{Id}$

* If $c \neq 0 \Rightarrow \frac{az+b}{cz+d} = z$ is equivalent to $c \cdot z^2 + (d-a)z - b = 0$ which has ≤ 2 solutions \Rightarrow contradiction □

Ex 3: Let L be a Möbius map such that $L(0) = 4, L(1) = 3, L(-1) = \infty$. Find $L(z)$.

We apply construction of previous page with $\begin{cases} z_1=0, z_2=1, z_3=-1 \\ w_1=4, w_2=3, w_3=\infty \end{cases}$ to get:

$$L_1(z) = \frac{z-z_1}{z-z_3} \cdot \frac{z_2-z_3}{z_2-z_1} = \frac{z}{z+1} \cdot 2$$

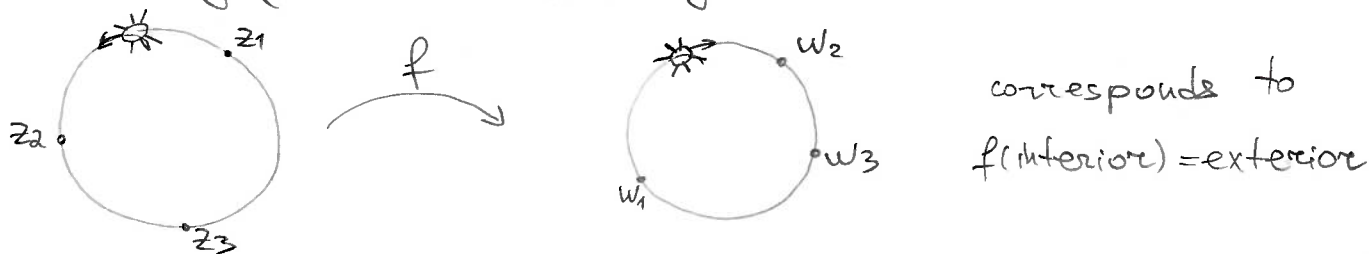
$$L_2(w) = \frac{w-w_1}{w-w_3} \cdot \frac{w_2-w_3}{w_2-w_1} = \frac{w-4}{w-\infty} \cdot \frac{3-\infty}{-1} = 4-w$$

As $L_1(z)$ & $L_2(w)$ must equal with $w = L(z)$ - looked after map, we conclude $4-w = \frac{2z}{z+1} \Rightarrow w = 4 - \frac{2z}{z+1} = \boxed{\frac{2z+4}{z+1}}$

Ex 4 (Exercise 1, p. 403): Let $f_1(z) = \frac{z+2}{z+3}, f_2(z) = \frac{z}{z+1}$. Find $f_1^{-1}(f_2(z))$.

▷ $f_1^{-1}(z) = \frac{3z-2}{-z+1}$ by Ex 1b) $\Rightarrow f_1^{-1}(f_2(z)) = \frac{3 \cdot \frac{z}{z+1} - 2}{-\frac{z}{z+1} + 1} = \frac{z-2}{1} = \boxed{z-2}$

Rule: Now that we know how to construct a Möbius map f that maps a ("bug test") generalized circle C_1 to a generalized circle C_2 by mapping 3 points $z_1, z_2, z_3 \in C_1$ to specified $w_1, w_2, w_3 \in C_2$, it still remains to decide if f maps interior of C_1 to interior or exterior of C_2 (note: if C_1 or C_2 is a line, then we have just two half planes). To this end, imagine you have a "bug" crawling from z_1 to z_2 and then look at its "image" as crawling from w_1 to w_2 , e.g.



Let us conclude today's class with two important results (see proofs in the supplemental note):

Theorem 1: The group of automorphisms of the unit disk $D_1(0)$, i.e.

$\text{Aut}(D_1(0)) = \{ \text{all analytic onto 1-to-1 maps } D_1(0) \rightarrow D_1(0) \}$
 consists of the following Möbius transformations:

$$\left\{ \lambda \cdot \frac{z-a}{1-\bar{a}z} \mid \underbrace{a \in D_1(0)}_{\text{i.e. } |a| < 1} \text{ and } |\lambda| = 1 \right\}$$

[Note: We shall encounter such Möbius maps later this week

The proof relies on another important result:

Theorem 2 ("Schwarz lemma"): Let $f: D_1(0) \rightarrow D_1(0)$ be an analytic map such that $f(0) = 0$. Then:

A) $|f(z)| \leq |z|$ for any $z \in D_1(0)$

B) $|f'(0)| \leq 1$

Moreover, if equality holds in A) for some $z \neq 0$, or holds in B), then in fact $f(z) = \lambda \cdot z$ with $|\lambda| = 1$, i.e. f -rotation of $D_1(0)$