

Exercise. Prove the following functions are nowhere (complex) differentiable on \mathbb{C} .

Recall that (complex) differentiable means differentiable as defined in Class Script, p. 4, Def. I.3.1.

(a) $f(z) = \operatorname{Re} z$.

(b) $f(z) = |z|$.

Recall that (complex) differentiable means differentiable as defined in Class Script, p. 4, Def. I.3.1.

Def. A function $f: G \rightarrow \mathbb{C}$, where G is an open subset of \mathbb{C} , is nowhere differentiable on G provided f is not differentiable at z for each $z \in G$.

Remark. As usual in such a setting, we write $z = x + iy$ with $x, y \in \mathbb{R}$ and let $u(x, y) = \operatorname{Re}(f(x, y))$ and $v(x, y) = \operatorname{Im}(f(x, y))$. Thus $f(x + iy) = u(x, y) + iv(x, y)$.

Recall. The Cauchy-Riemann Equations (CReq) for f are

$$u_x = v_y \quad \text{and} \quad u_y = -v_x . \quad (\text{CReq})$$

Recall some Big Theorems

Let $f: G \rightarrow \mathbb{C}$ where G is an open subset of \mathbb{C} . Fix $z_0 \in G$.

▷ Diff⇒CR. Let f be differentiable at z_0 . Then the CR equations for f are satisfied at z_0 .

▷ CR+more⇒Diff. Let the CR equations for f be satisfied at z_0 and, furthermore,

the first partial derivatives $u_x, v_y, u_y,$ and v_x :

1. exist in some neighborhood $N_\varepsilon(z_0)$ of z_0
2. be continuous at z_0 .

Then f is differentiable at z_0 .

▷ If f is differentiable at $z_0 = x_0 + iy_0$, then $f'(z_0) = u_x(x_0, y_0) + iv_x(x_0, y_0) = v_y(x_0, y_0) - iu_y(x_0, y_0)$.

Proof of (a). Note $u(x, y) = x$ and $v(x, y) = 0$. Clearly $u_x(x, y) = 1$ and $v_y(x, y) = 0$ for each $z = x + iy \in \mathbb{C}$. So the CR equations hold nowhere. So f is nowhere differentiable. \square

Proof of (b). Note $u(x, y) = \sqrt{x^2 + y^2}$ and $v(x, y) = 0$.

Case $x + iy \neq 0$. Thus $x^2 + y^2 \neq 0$ and so

$$u_x(x, y) = \frac{x}{\sqrt{x^2 + y^2}}, \quad u_y(x, y) = \frac{y}{\sqrt{x^2 + y^2}}, \quad v_x(x, y) = 0, \quad \text{and} \quad v_y(x, y) = 0.$$

For f to satisfy the CR equations at $x + iy$, we must have $u_x(x, y) = 0$ and $u_y(x, y) = 0$, which would give that $x = 0 = y$. This cannot be since $x + iy \neq 0$. So if $z \in \mathbb{C} \setminus \{0\}$, then f is not differentiable at z .

Case $x + iy = 0$. To see that u_x does not even exist at $(x, y) = (0, 0)$, note that, for $h \in \mathbb{R} \setminus \{0\}$,

$$\frac{u(0 + h, 0) - u(0, 0)}{h} = \frac{|h|}{h} \longrightarrow \begin{cases} 1 & \text{as } h \rightarrow 0^+ \\ -1 & \text{as } h \rightarrow 0^- \end{cases}.$$

Since u_x does not even exist at $(x, y) = (0, 0)$, the function f is not differentiable at $z = 0$.

We conclude that (complex) differentiability of f fails everywhere. \square