Anthony Nguyen Math 205B Final Paper

The Schwarz-Christoffel Transformation

0.1 Introduction

We consider a simple polygon and ask whether there is a conformal map from \mathbb{H} to the polygon denoted by P. The answer is yes and such conformal map is written in terms of a 'Schwarz-Christoffel' integral. At the end, we will include Matlab Implementation and plots.

First, we define 'Schwarz-Christoffel' integral and build up to the theorem on defining a conformal map F which maps \mathbb{H} conformally to P. We state the theorem here:

Theorem 1. If $F : \mathbb{H} \to P$ is a conformal map from the upper half-plane to the polygonal region P and maps the points $A_1, \ldots, A_{n-1}, \infty \in \mathbb{R}$ to the vertices of a polygon \mathfrak{p} , then there exists C_1 and C_2 such that

$$F(z) = C_1 \int_0^z \frac{d\zeta}{(\zeta - A_1)^{\beta_1} \cdots (\zeta - A_{n-1})^{\beta_{n-1}}} + C_2$$
(1)

where we will make these notation precise in the forth coming discussion.

0.2 The Schwarz-Christoffel Integral

We define the **Schwarz-Christoffel integral** by

$$S(z) = \int_0^z \frac{d\zeta}{(\zeta - A_1)^{\beta_1} \cdots (\zeta - A_n)^{\beta_n}}$$
(1)

where $A_1 < A_2 < \cdots < A_n$ and we assume the exponents satisfy $\beta_k < 1$ for all k with $1 < \sum_{k=1}^n \beta_k$.

Now, we make sense of the integrand in (1). We define $(z - A_k)^{\beta_k}$ the branch (defined in the complex plane slit along the infinite ray $\{A_k + iy : y \leq 0\}$) which is positive when $z = x \in (A_k, \infty)$. Therefore,

$$(z - A_k)^{\beta_k} = \begin{cases} (x - A_k)^{\beta_k} & \text{if } x \text{ is real and } x > A_k, \\ |x - A_k|^{\beta_k} e^{i\pi\beta_k} & \text{if } x \text{ is real and } x < A_k, \end{cases}$$
(2)

By exercise 19 in [1], the complex plane slit along the union of the rays $\bigcup_{k=1}^{n} \{A_k + iy : y \leq 0\}$ (denote it by Ω) is simply connected. Therefore, S(z) is holomorphic on Ω . Since

 $\beta_k < 1$, this implies that we can integrate $(\zeta - A_k)^{-\beta_k}$ around A_k for k = 1, ..., n. This means that S is continuous up to the real line, including A_k . We have that S can be integrated along any path that avoids the open slits $\bigcup_{k=1}^n \{A_k + iy : y < 0\}$.

For large $|\zeta|$, there exists some positive constant c so that

$$\left|\prod_{k=1}^{n} (\zeta - A_k)^{-\beta_k}\right| \le c |\zeta|^{-\sum \beta_k} \tag{3}$$

Given $\sum_{k=1}^{n} \beta_k > 1$, this implies for sufficiently large |z|, we have

$$\int_{z}^{\infty} \frac{1}{|\zeta|^{\sum \beta_{k}}} d\zeta \tag{4}$$

exists and is finite. To see this, integrating $|\zeta|^{-\sum \beta_k}$ along a path starting at iy with $y \gg 1$ to $i\infty$ exists and is finite (by the *p*-test). Using this fact and Cauchy's theorem imply that $\lim_{r\to+\infty} S(re^{i\theta})$ exists and is independent of the angle $\theta \in [0, 2\pi]$ (call this limit a_{∞}). We let $a_k := S(A_k)$ for $k = 1, \ldots, n$.

We introduce a proposition that says that S maps \mathbb{R} onto the edges that bound a polygon whose vertices are given by a_1, \ldots, a_n .

Theorem 2. Suppose S(z) is given by (1).

(i) If $\sum_{k=1}^{n} \beta_k = 2$, and \mathfrak{p} denotes the polygon whose vertices are given (in order) by a_1, \ldots, a_n , then S maps the real axis onto $\mathfrak{p} - \{a_\infty\}$ (meaning \mathbb{R} gets mapped into the edges of the polygon). The point a_∞ lies on the segment $[a_n, a_1]$ and is the image of the point at infinity. Also, the interior angle at the vertex a_k is $\alpha_k \pi$ where $\alpha_k = 1 - \beta_k$.

(ii) There is a similar conclusion when $1 < \sum_{k=1}^{n} \beta_k < 2$, except now the image of the extended line $\overline{\mathbb{R}}$ is the polygon of n+1 sides with vertices $a_1, a_2, \ldots, a_n, a_\infty$. The angle at the vertex a_∞ is $\alpha_\infty \pi$ where $\alpha_\infty = 1 - \beta_\infty$, where $\beta_\infty := 2 - \sum_{k=1}^{n} \beta_k$.

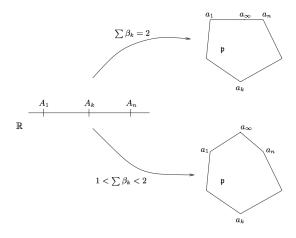


Figure 1: Action of the integral S(z)

Remember we are trying to find a conformal map from \mathbb{H} to a given region P that is bounded by a polygon, and the above theorem does not address this. We give two reasons for this.

- It is not true for general n and generic choices of A_1, \ldots, A_n that the image of S under $\overline{\mathbb{R}}$ is a simple polygon. Also it is not generally true that the mapping S is conformal on \mathbb{H} .
- The theorem above does not show that starting with a simply connected region P whose boundary is a polygon \mathfrak{p} , the mapping S is a conformal map from \mathbb{H} to P for certain choices of A_1, \ldots, A_n and simple modifications. It turns out this is true and we will discuss this further.

0.3 Boundary Behavior

In this section, we consider a polygonal region P, a bounded simply connected open set whose boundary is a polygonal line \mathfrak{p} .

We like to study conformal maps from the half-plane \mathbb{H} to P, so we consider studying conformal maps from the disk \mathbb{D} to P (and their behaviors on $\partial \mathbb{D}$). We introduce a theorem that discusses this.

Theorem 3. If $F : \mathbb{D} \to P$ is a conformal map, then F extends to a continuous bijection from the closure $\overline{\mathbb{D}}$ of the disk \mathbb{D} to the closure \overline{P} of the polygonal region. More specifically, F is a bijection from $\partial \mathbb{D}$ to the boundary polygon \mathfrak{p} .

The idea is to show that if $z_0 \in \partial \mathbb{D}$, then $\lim_{z \to z_0} F(z)$ exists. We introduce three (3) lemmas (each depends on the previous lemma). See [1] for more detail on the proof. The first lemma we introduce, we assume $f : \mathbb{D} \to \mathbb{C}$ is conformal.

Lemma 4. For $r \in (0, \frac{1}{2})$, denote C_r by the circle centered at $z_0 \in \partial \mathbb{D}$ of radius r. Suppose for all sufficiently small r, we are given two points z_r and z'_r on $\partial \mathbb{D}$ and also on C_r . Let $\rho(r) := |f(z_r) - f(z'_r)|$. Then there is a sequence $\{r_n\}$ of radii that converges to 0, and $\lim_{n\to\infty} \rho(r_n) = 0$

Lemma 5. Let $z_0 \in \partial \mathbb{D}$. Then F in Theorem 3 converges to a limit as z approaches z_0 inside $\partial \mathbb{D}$.

Lemma 6. The conformal map F in Theorem 3 extends to a continuous function from $\overline{\mathbb{D}}$ to \overline{P} .

Theorem 3 tells us that we extended F onto the closure of \mathbb{D} continuously. Similar argument gives the inverse of F (denoted by $G: P \to \mathbb{D}$) can be extended continuously onto the closure of P. To show that these continuous extension are inverses of each other, it amounts to taking a sequence $z_n \in \mathbb{D}$ converging to $z \in \partial \mathbb{D}$ and noting that $G(F(z_n)) = z_n$. Take $n \to \infty$. The continuity of F, G on the closure of their domains give $G \circ F = \text{id}$, where $\text{id} : \overline{\mathbb{D}} \to \overline{\mathbb{D}}$. Repeating a similar argument gives $F \circ G = \text{id}$, where $\text{id} : \overline{P} \to \overline{P}$.

0.4 The mapping formula

Suppose P is a polygonal region bounded by a polygon \mathfrak{p} whose vertices are ordered consecutively $a_1, a_2, \ldots, a_n \in \mathbb{C}$ with $n \geq 3$. Denote $\pi \alpha_k$ to be the interior angle of a_k and define the exterior angle $\pi \beta_k$ with $\alpha_k + \beta_k = 1$. Since the exterior angles sum up to 2π in a polygon, we have $\sum_{k=1}^n \beta_k = 2$.

Now, we want to consider conformal mappings of the half plane \mathbb{H} to P. Recall that $w = \frac{i-z}{i+z}$ is a conformal mapping from \mathbb{H} to \mathbb{D} and also it is continuous on \mathbb{R} . So from §0.3, we have a conformal map from \mathbb{D} to P, which is continuous on $\partial \mathbb{D}$. Therefore, we have a conformal map from $\mathbb{H} \to P$ which maps \mathbb{R} to the polygon \mathfrak{p} .

By the Riemann mapping theorem, we have an existence of a conformal mapping $F : \mathbb{H} \to P$. We assume that none of the vertices of \mathfrak{p} corresponds to a point at infinity. Therefore, there are $A_1, \ldots, A_n \in \mathbb{R}$ with $A_1 < A_2 < \cdots < A_n$ so that $F(A_k) = a_k$. We have that F maps $[A_k, A_{k+1}]$ to the line segment joined by a_k, a_{k+1} denoted by $[a_k, a_{k+1}]$. Also, $(-\infty, A_1] \cup [A_n, \infty)$ is mapped into the edge $[a_n, a_1]$ where F maps ∞ to some point (not equal to a_1 nor a_n) on $[a_n, a_1]$.

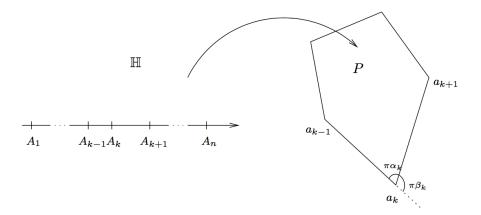


Figure 2: The mapping F

Theorem 7. Given $F : \mathbb{H} \to P$ a conformal map, there exist $c_1, c_2 \in \mathbb{C}$ so that

$$F(z) = c_1 S(z) + c_2$$
 (1)

where S(z) is given in §0.2 (1).

Proof: Let 1 < k < n. Define $\tilde{A} := \{w \in \mathbb{H} : A_{k-1} \leq Re(w) \leq A_{k+1}\}$. Consider $z \in \tilde{A}$. Recall that F maps $[A_{k-1}, A_k]$ to the line segment $[a_{k-1}, a_k]$ on \mathfrak{p} and $[A_k, A_{k+1}]$ to the line segment $[a_k, a_{k+1}]$ on \mathfrak{p} . These two line segments intersect at $a_k = F(A_k)$ at an angle $\pi \alpha_k$ (see Figure 2).

By picking a branch of the logarithm, we define

$$h_k(z) = (F(z) - a_k)^{1/\alpha_k}$$
(1.1)

where $z \in A$. Recall that F is continuous on the real line, so that h_k is continuous on $[A_{k-1}, A_{k+1}]$. By construction of h_k , angle between two line segments $[a_{k-1}, a_k]$, $[a_k, a_{k+1}]$ is $\alpha_k \pi$, and definition of logarithm, we have $h_k([A_{k-1}, A_{k+1}])$ is a straight line segment L_k in the complex plane with $h(A_k) = 0$. We can apply the Schwarz reflection principle (scaling h_k by a rotation $e^{i\theta}$, we have $e^{i\theta}h_k([A_{k-1}, A_{k+1}]) \in \mathbb{R}$ for some angle θ), so h_k can be analytically continued to a holomorphic function on the infinite strip $A_{k-1} < z < A_{k+1}$

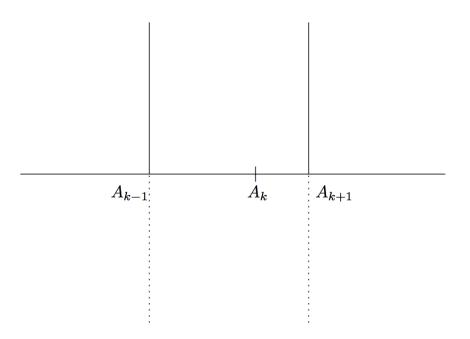


Figure 3: Schwarz Reflection

We claim that $h'_k(z) \neq 0$ on this infinite strip. If $z \in \tilde{A}$, then through a computation, we have

$$\frac{F'(z)}{F(z) - F(A_k)} = \alpha_k \frac{h'_k(z)}{h_k(z)}$$
(1.2)

and by hypothesis F is conformal on \mathbb{H} , we have $F'(z) \neq 0$ so $h'_k(z) \neq 0$. By the Schwarz Reflection Principle and the proof of Schwarz Reflection Principle, we have this holds in the lower half-strip.

Now we argue that $h'_k(z) \neq 0$ for $z \in (A_{k-1}, A_{k+1})$. We invoke proposition 1.1 page 206 in [1] to do this. Notice that the image of the small half disc centered at $z \in [A_{k-1}, A_{k+1}]$ and contained in \mathbb{H} under h_k lie on one side of L_k . We know that h_k is injective on this small half disc since F is conformal. So the image of the small half disc centered at $z \in [A_{k-1}, A_{k+1}]$ and in the lower half plane under h_k (via Schwarz Reflection principle) lie on the opposite of L_k . Therefore, we have $h'_k(z) \neq 0$ for $z \in (A_{k-1}, A_{k+1})$. Hence, $h'_k(z) \neq 0$ for all z in the infinite strip $A_{k-1} < \operatorname{Re}(z) < A_{k+1}$.

Through a simple calculation, we have $F' = \alpha_k h_k^{-\beta_k} h'_k$ and $F'' = -\beta_k \alpha_k h_k^{-\beta_k-1} (h'_k)^2 + \alpha_k h_k^{-\beta_k} h''_k$. We know that h has a zero of order 1 at A_k since $h'_k(z) \neq 0$ in the infinite strip, so we have

$$\frac{F''(z)}{F'(z)} = \frac{-\beta_k}{z - A_k} + E_k(z), \tag{1.3}$$

where E_k is holomorphic in the infinite strip. A similar result holds for k = 1, k = 2:

$$\frac{F''(z)}{F'(z)} = -\frac{\beta_1}{z - A_1} + E_1(z) \tag{1.4}$$

where $E_1(z)$ is holomorphic in the infinite strip $-\infty < Re(z) < A_2$, and

$$\frac{F''(z)}{F'(z)} = -\frac{\beta_n}{z - A_n} + E_n(z)$$
(1.5)

where $E_n(z)$ is holomorphic in the infinite strip $A_{n-1} < Re(z) < \infty$.

So far, we have developed that F is holomorphic on the infinite strips $A_{k-1} < Re(z) < A_{k+1}$, $-\infty < Re(z) < A_2$ and $A_{n-1} < Re(z) < \infty$. In short, we use Schwarz Reflection Principle to analytically continue F on the exterior of a disc $|z| \leq R$ (where $R > \max_{1 \leq k \leq n} |A_k|$). We can also use the Schwarz principle to extend F across the segments $(-\infty, A_1), (A_n, \infty)$ since the image of these segments under F is a line segment. The fact that F maps \mathbb{H} to a bounded region shows that the analytic continuation of F outside a large disc is also bounded. Hence, holomorphic at ∞ by Riemann's theorem on removable singularities. Thus F''/F' is holomorphic at ∞ and we claim that it goes to 0 as $|z| \to \infty$. We can expand F at $z = \infty$ as

$$F(z) = c_0 + \frac{c_1}{z} + \frac{c_2}{z^2} + \dots$$
(1.6)

valid for large |z|.

Term by term differentiation shows that F''/F' decays like 1/z as |z| becomes large, which proves our claim.

Since the infinite strips overlap and cover \mathbb{C} , we have

$$\frac{F''(z)}{F'(z)} + \sum_{k=1}^{n} \frac{\beta_k}{z - A_k}$$
(1.7)

is holomorphic on \mathbb{C} and is 0 at ∞ . By Liouville's theorem, the quantity in (1.7) is zero. Hence,

$$\frac{F''(z)}{F'(z)} = -\sum_{k=1}^{n} \frac{\beta_k}{z - A_k}$$
(1.8)

From this, we argue that $F'(z) = c(z - A_1)^{-\beta_1} \cdots (z - A_n)^{-\beta_n}$. Denote this product by Q(z). By taking logarithmic derivatives, we have

$$\frac{Q'(z)}{Q(z)} = -\sum_{k=1}^{n} \frac{\beta_k}{z - A_k}$$
(1.9)

We have

$$\frac{d}{dz}\left(\frac{F'(z)}{Q(z)}\right) = \frac{F''Q - F'Q'}{Q^2}$$
$$= \frac{F''}{Q} - \frac{F'}{Q}\frac{Q'}{Q}$$
$$= \frac{F'}{Q}\left(\frac{F''}{F'} - \frac{Q'}{Q}\right)$$
$$= 0$$
(1.10)

where the last line follows by (1.8) and (1.9). Therefore, $F'(z) = C_1Q(z)$. Integrating yields the desired result.

We restate the theorem given in the introduction and provide a proof.

Theorem 8. If F is a conformal map from \mathbb{H} to the polygonal region P and maps the points $A_1, \ldots, A_{n-1}, \infty$ to the vertices of \mathfrak{p} , then there exist $C_1, C_2 \in \mathbb{C}$ so that

$$F(z) = C_1 \int_0^z \frac{d\zeta}{(\zeta - A_1)^{\beta_1} \cdots (\zeta - A_{n-1})^{\beta_{n-1}}} + C_2$$
(2)

Proof: By translation, we may assume $A_j \neq 0$ for j = 1, ..., n-1. Let $A_n^* > 0$. Consider the fractional linear transformation

$$\Phi(z) = A_n^* - \frac{1}{z} \tag{3}$$

See [1] (Theorem 2.4 on page 222), we have that Φ is an automorphism of \mathbb{H} . Let $A_k^* = \Phi(A_k)$ for k = 1, 2, ..., n - 1, and we see that $A_n^* = \Phi(\infty)$. Since $F(A_k) = a_k$, we have

$$(F \circ \Phi^{-1})(A_k^*) = a_k \quad \text{for all } k = 1, 2, \dots, n$$
 (4)

We can apply Theorem 7 to find that

$$(F \circ \Phi^{-1})(z') = C_1 \int_0^{z'} \frac{d\zeta}{(\zeta - A_1^*)^{\beta_1} \cdots (\zeta - A_n^*)^{\beta_n}} + C_2$$
(5)

Using the substitution $\zeta = \Phi(w)$, with differential $d\zeta = \frac{dw}{w^2}$, and $\sum_{k=1}^n \beta_k = 2$ we have

$$(F \circ \Phi^{-1})(z') = C_1 \int_{\Phi^{-1}(0)}^{\Phi^{-1}(z')} \frac{dw}{(A_n^* - \frac{1}{w} - A_1^*)^{\beta_1} \cdots (A_n^* - \frac{1}{w} - A_n^*)^{\beta_n} w^2} + C_2$$

$$= C_1 \int_{\Phi^{-1}(0)}^{\Phi^{-1}(z')} \frac{dw}{(w(A_n^* - A_1^*) - 1)^{\beta_1} \cdots (w(A_n^* - A_{n-1}^*) - 1)^{\beta_{n-1}}} + C_2$$

$$= C_1 \int_0^{\Phi^{-1}(z')} \frac{dw}{(w(A_n^* - A_1^*) - 1)^{\beta_1} \cdots (w(A_n^* - A_{n-1}^*) - 1)^{\beta_{n-1}}} + C_2'$$

$$= C_1' \int_0^{\Phi^{-1}(z')} \frac{dw}{(w - 1/(A_n^* - A_1^*))^{\beta_1} \cdots (w - 1/(A_n^* - A_{n-1}^*))^{\beta_{n-1}}} + C_2'$$
(6)

By definition of Φ , we have $A_k = \frac{1}{A_n^* - A_k^*}$ and let $z = \Phi^{-1}(z')$ in the previous equation and we get

$$F(z) = C_1' \int_0^z \frac{dw}{(w - A_1)^{\beta_1} \cdots (w - A_{n-1})^{\beta_{n-1}}} + C_2', \tag{7}$$

which proves our claim.

0.5 Matlab Implementation

0.5.1 Schwarz Christoffel (SC) toolbox

We point users to the website www.math.udel.edu/~driscoll/SC/ to retrieve the Matlab Schwarz Christoffel toolbox. Unpack the folder to your current working Matlab directory and open that folder.

0.5.2 Matlab SC Algorithm

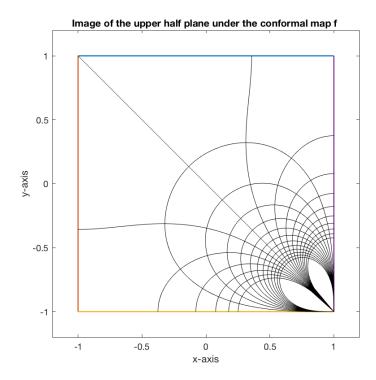
Given a polygon \mathfrak{p} with vertices a_1, \ldots, a_n in \mathbb{C} , with interior angles $\alpha_k \pi$ ($\beta_k \pi$ exterior angles) and $A_1, \ldots, A_{n-1}, A_n = \infty$ in Theorem 8 of §0.4 (call them **prevertices**). Recall the Schwarz-Christoffel formula for the map F is given in Theorem 8 of §0.4.

According to [2], the main practical difficulty with this formula is that, with the exception in special cases, the prevertices A_i can't be analytically computed. [2] mentions that once three of A_i 's are chosen, with one being A_n , the remaining n-3 prevertices are determined uniquely and can be obtained by solving a system of nonlinear equations. This is known as **Schwarz-Christoffel parameter problem**. Once the parameters are solved, the constant C_1 in Theorem 8 §0.4 can be found, and F, F^{-1} can be numerically solved.

0.5.3 A Numerical Example: Schwarz Christoffel formula (Conformal map) from \mathbb{H} to P

Consider a polygon P with vertices 1+i, -1+i, -1-i, 1-i (see image below). The tool box computes the images of curves in \mathbb{H} under the conformal map and plots them (see plot below). Note that curves in \mathbb{H} which intersect orthogonally corresponds to curves intersecting orthogonally in P. Here is the Matlab code:

1 p = polygon([1+i -1+i -1-i 1-i]); 2 f = hplmap(p); 3 axis([-1.5 1.5 -1.5 1.5]), hold on 4 plot(f);



Typing f in the command window gives the prevertices $-1, 0, 1, \infty$ (see Figure 4 below). SC toolbox fixes these three prevertices $-1, 1, \infty$ as three default prevertices and determines the remaining prevertex 0. Note we have the values of α_k given in Figure 4. Try these commands to get values of F at these prevertices:

 $\gg f(-1)$ $\gg f(0)$ $\gg f(1)$

 $\gg f(\inf)$

Try these commands to get several values of F^{-1} at these vertices:

 \gg evalinv(f, 1+i) \gg evalinv(f, -1+i) \gg evalinv(f, -1-i) $\gg \operatorname{evalinv}(f, 1-i)$

>> f hplmap object: vertex alpha prevertex 0.50000 1.00000 + 1.00000i -1.000000000000e+00 -1.00000 + 1.00000i 0.00000000000e+00 0.50000 -1.00000 - 1.00000i 0.50000 1.00000000000e+00 1.00000 - 1.00000i 0.50000 Inf c = 0.76275976 - 9.341113e-17i Apparent accuracy is 1.12e-11

Figure 4: Data on the conformal map F

0.5.4 Another Numerical Example: Schwarz Christoffel formula (Conformal map) from \mathbb{D} to P

There is another variant of the Schwarz Christoffel formula given by a conformal map from \mathbb{D} to a polygon P. The conformal $F : \mathbb{D} \to P$ is similar to Theorem 8 in §0.4 except we have the following:

$$F(z) = C_1 \int_0^z \frac{d\zeta}{(\zeta - A_1)^{\beta_1} \cdots (\zeta - A_n)^{\beta_n}} + C_2$$
(1)

where $A_i \neq \infty$ for $1 \leq i \leq n, A_i \in \partial \mathbb{D}$.

We now consider a polygon with vertices i, -1 + i, -1 - i, 1 - i, 1, 0. The Matlab code below generates Figure 5 and Figure 6:

```
1 p = polygon([i -1+i -1-i 1-i 10]);
2 plot(p);
3 f = diskmap(p)
4 plot(f)
```

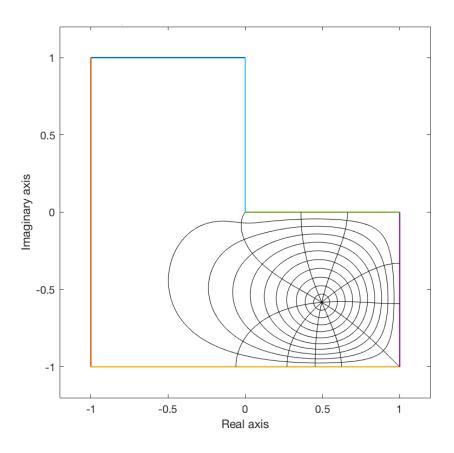


Figure 5: Image of circles under the conformal map F

vertex	alpha	prevertex	arg/pi
	0.50000 0.50000 0.50000 0.50000 0.50000 1.50000	0.98974 + 0.14286i 0.98811 + 0.15378i 0.95325 + 0.30217i -1.00000 + 0.00000i -0.00000 - 1.00000i 1.00000 + 0.00000i	0.045628948204 0.049144854230 0.097710854029 1.00000000000 1.50000000000 2.00000000000
c = -0.48783135 + 0.29499692i Conformal center at 0.4955 - 0.5829i Apparent accuracy is 6.31e-08			

Figure 6: Image of circles under the conformal map F

The image of the origin under F is called the conformal center, and mapping ten evenly spaced circles centered at $0 \in \mathbb{D}$ gives the distorted circles in Figure 5.

References

diskmap object:

- [1] Stein, Elias M., and Rami Shakarchi. Princeton Lectures in Analysis: Complex Analysis. Princeton Univ. Press, 2003.
- [2] Driscoll, T. A. . Schwarz Christoffel Toolbox Users Guide. Retrieved from http: //www.math.udel.edu/~driscoll/SC/guide-v5.pdf