MAT334H1-F – LEC0101 Complex Variables

LINEAR FRACTIONAL TRANSFORMATIONS



November 23rd, 2020 and November 25th, 2020

Definition: linear fractional transformation

A linear fractional transformation (or Möbius transformation, or homography) is a function of the form

$$T: \begin{array}{ccc} \widehat{\mathbb{C}} & \to & \widehat{\mathbb{C}} \\ z & \mapsto & \frac{az+b}{cz+d} \end{array}$$

where $a, b, c, d \in \mathbb{C}$ satisfy $ad - bc \neq 0$.

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By convention $T\left(-\frac{d}{c}\right) = \infty$ and $T(\infty) = \frac{a}{c}$ where the latter is ∞ if c = 0 (note that *a* and *c* can't be simulateously 0).

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Remark

Note that
$$ad - bc = \det \begin{pmatrix} a & b \\ c & d \end{pmatrix}$$
. Hence the condition $ad - bc \neq 0$ means that (a, b) and (c, d) are linearly independent, i.e. that *T* is not constant.

Proposition

- **1** The composition $T_1 \circ T_2$ of two linear fractional transformations is a linear fractional transformation.
- 2 A linear fraction transformation T : Ĉ → Ĉ is bijective and its inverse T⁻¹ : Ĉ → Ĉ is a linear fractional transformation too.

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Proof of (1). Assume that
$$T_1(z) = \frac{a_1 z + b_1}{c_1 z + d_1}$$
 and that $T_2(z) = \frac{a_2 z + b_2}{c_2 z + d_2}$. Then

$$T_1(T_2(z)) = \frac{a_1 \frac{a_2 z + b_2}{c_2 z + d_2} + b_1}{c_1 \frac{a_2 z + b_2}{c_2 z + d_2} + d_1} = \frac{(a_1 a_2 + b_1 c_2)z + (a_1 b_2 + b_1 d_2)}{(c_1 a_2 + d_1 c_2)z + (c_1 b_2 + d_1 d_2)}$$

and $(a_1a_2 + b_1c_2)(c_1b_2 + d_1d_2) - (a_1b_2 + b_1d_2)(c_1a_2 + d_1c_2) = (a_1d_1 - b_1c_1)(a_2d_2 - b_2c_2) \neq 0$ (1)

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Proof of 2.

$$w = \frac{az+b}{cz+d} \Leftrightarrow w(cz+d) = (az+b) \Leftrightarrow z(cw-a) = (-dw+b) \Leftrightarrow z = \frac{-dw+b}{cw-a}$$

It is compatible with $T^{-1}(\infty) = -\frac{d}{c}$ and $T^{-1}\left(\frac{a}{c}\right) = \infty$.

Remark

If
$$T(z) = \frac{az+b}{cz+d}$$
 then $T^{-1}(z) = \frac{dz-b}{-cz+a}$

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3 The inversion $z \mapsto \frac{1}{z}$ and the identity $z \mapsto z$ are linear fractional transformations.

Proof of 3.

$$z = \frac{1 \cdot z + 0}{0 \cdot z + 1} \quad \text{and} \quad \infty \mapsto \infty$$
$$\frac{1}{z} = \frac{0 \cdot z + 1}{1 \cdot z + 0} \quad \text{and} \quad 0 \mapsto \infty \quad \& \quad \infty \mapsto 0$$

Matrix representation - 1

Definition

To a 2 × 2 invertible matrix $M = \begin{pmatrix} a & b \\ c & d \end{pmatrix}$, we associate the linear fractional transformation $T_M(z) = \frac{az+b}{cz+d}.$

Careful

 $\begin{array}{rcl} \text{The function} & \begin{array}{c} \operatorname{GL}_2(\mathbb{C}) & \to & \left\{ \text{linear fractional transformations} \right\} & \text{is surjective : any linear} \\ fractional transformation comes from a 2 \times 2 invertible matrix. \\ \text{But it is not injective : two different matrices may be mapped to the same linear fractional} \\ transformation. \\ \text{Indeed, for } M = \begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix} \text{ and } N = \begin{pmatrix} i & 0 \\ 0 & i \end{pmatrix} \text{ we have } T_M = T_N. \end{array}$

Matrix representation - 2

Proposition

1
$$T_{I_2} = \text{id}$$

2 $T_{MN} = T_M \circ T_N$
3 $T_{M^{-1}} = (T_M)^{-1}$

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Proof.

1 Trivial.
2
$$\binom{a_1 \ b_1}{c_1 \ d_1} \binom{a_2 \ b_2}{c_2 \ d_2} = \binom{a_1a_2 + b_1c_2 \ a_1b_2 + b_1d_2}{c_1a_2 + d_1c_1 \ c_1b_2 + d_1d_2}$$
 and compare with Slide 3.
3 $M^{-1} = \binom{a \ b}{c \ d}^{-1} = \frac{1}{ad - bc} \binom{d \ -b}{-c \ a}$
hence $T_{M^{-1}}(z) = \frac{dz - b}{-cz + a} = (T_M)^{-1}(z)$ by the proof on Slide 3.

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Remark

We recover (1) from Slide 3 since det(MN) = det(M) det(N).

Fixed points

Proposition

1 A linear fractional transformation admits at least one fixed point (i.e. $z_0 \in \widehat{\mathbb{C}}$ s.t. $T(z_0) = z_0$). 2 If a linear fractional transformation admits more than 2 fixed points then it is the identity. Particularly, a linear fractional transformation which is not the identity has either 1 or 2 fixed points. So if a linear fractional transformation has 3 fixed points then it is the identity.

Careful

It may be that ∞ is the only fixed point, i.e. that there is no $z \in \mathbb{C}$ such that T(z) = z. For instance, see T(z) = z + 1.

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Proof. Let $T(z) = \frac{az+b}{cz+d}$. **First case:** ∞ is a fixed point, i.e. c = 0. Let's see if there is another fixed point $z \in \mathbb{C}$:

 $T(z) = z \Leftrightarrow (d - a)z - b = 0$

Either d = a and b = 0 then T is the identity.

Or the above polynomial is of degree at most 1 and hence has at most 1 root (so, with ∞ there is at least 1 fixed point and at most 2 fixed points).

Second case: $c \neq 0$ (i.e. ∞ is not a fixed point).

Let's see if there is a fixed point $z \in \mathbb{C}$:

$$T(z) = z \Leftrightarrow cz^2 + (d-a)z - b = 0$$

By the FTA, this polynomial has either 1 double root or 2 simple roots (so T has either 1 or 2 fixed points).

Proposition

Let $T, S : \widehat{\mathbb{C}} \to \widehat{\mathbb{C}}$ be two linear fractional transformations. Let $z_1, z_2, z_3 \in \widehat{\mathbb{C}}$ be three distinct points. If $T(z_i) = S(z_i), i = 1, 2, 3$, then T = S.

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Proof. Then $S^{-1} \circ T$ is a linear fractional transformations (since the inverse of a LFT is a LFT and the composition of LFTs is a LFT) with three distinct fixed points z_1, z_2, z_3 hence $S^{-1} \circ T = \text{id}$ and S = T.

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Let $z_1, z_2, z_3 \in \widehat{\mathbb{C}}$ be three distinct points. There exists a unique linear fractional transformation $T : \widehat{\mathbb{C}} \to \widehat{\mathbb{C}}$ such that $T(z_1) = 0$, $T(z_2) = 1$ and $T(z_3) = \infty$.

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Proof. Uniqueness derives from the previous result, so it is enough to show the existence. But $T(z) = \left(\frac{z-z_1}{z-z_3}\right) \left(\frac{z_2-z_3}{z_2-z_1}\right)$ is a suitable linear fractional transformation (check it).

Proposition

Let $z_1, z_2, z_3 \in \widehat{\mathbb{C}}$ be three distinct points and let $w_1, w_2, w_3 \in \widehat{\mathbb{C}}$ be another triple of distinct points. Then there exists a unique linear fractional transformation $T : \widehat{\mathbb{C}} \to \widehat{\mathbb{C}}$ such that $T(z_1) = w_1$, $T(z_2) = w_2$ and $T(z_3) = w_3$.

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Proof. Once again, we already know that if such a linear fractional transformation exists then it is unique. Hence it is enough to show the existence.

Define $S : \widehat{\mathbb{C}} \to \widehat{\mathbb{C}}$ as the unique linear fractional transformation such that $S(z_1) = 0$, $S(z_2) = 1$ and $S(z_3) = \infty$, and $R : \widehat{\mathbb{C}} \to \widehat{\mathbb{C}}$ as the unique linear fractional transformation such that $R(w_1) = 0$, $R(w_2) = 1$ and $R(w_3) = \infty$. Then $T = R^{-1} \circ S$ is a suitable linear fractional transformation.

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Beware: a circle may be mapped to a line and vice-versa.

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Proof. Let $T(z) = \frac{az+b}{cz+d}$. Note that $T(z) = \frac{a}{c} - \frac{ad-bc}{c} \frac{1}{cz+d}$. Hence *T* is given by a composition of translations, scalings and inversions, but we know that {lines,circles} is invariant for such maps (see lecture from Sep 16).

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Remark

Remember that a line in \mathbb{C} is a circle on $\widehat{\mathbb{C}}$ passing through ∞ . Hence we may simplify the above statement by saying that linear fraction transformations preserve circles of $\widehat{\mathbb{C}}$.

The **cross-ratio** of four distinct elements $z_0, z_1, z_2, z_3 \in \widehat{\mathbb{C}}$ is

$$[z_0, z_1, z_2, z_3] = \frac{z_0 - z_1}{z_0 - z_2} \frac{z_3 - z_2}{z_3 - z_1}$$

Proposition

Let $z_1, z_2, z_3 \in \widehat{\mathbb{C}}$ be three distinct points and $T : \widehat{\mathbb{C}} \to \widehat{\mathbb{C}}$ be a linear fractional transformation. Then $[z, z_1, z_2, z_3] = [T(z), T(z_1), T(z_2), T(z_3)].$

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Proof. We may assume that $T(z_1) = 0$, $T(z_2) = 1$ and $T(z_3) = \infty$, i.e. $T(z) = \frac{z - z_1}{z - z_3} \frac{z_2 - z_3}{z_2 - z_1}$. Then $[T(z), T(z_1), T(z_2), T(z_3)] = \frac{T(z)}{T(z) - 1} = \frac{\frac{z - z_1}{z - z_3} \frac{z_2 - z_3}{z_2 - z_1}}{\frac{z - z_1}{z - z_3} \frac{z_2 - z_3}{z_2 - z_1} = \frac{(z - z_1)(z_2 - z_3)}{(z - z_1)(z_2 - z_3) - (z - z_3)(z_2 - z_1)} = \frac{(z - z_1)(z_2 - z_3)}{(z - z_2)(z_1 - z_3)} = [z, z_1, z_2, z_3].$

Proposition

Let $z_0, z_1, z_2, z_3 \in \mathbb{C}$ be four distinct complex numbers. Then $[z_0, z_1, z_2, z_3] \in \mathbb{R}$ if and only if either the z_i lie on a line or they lie on a circle.

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Proof. Let $T : \widehat{\mathbb{C}} \to \widehat{\mathbb{C}}$ be the unique linear fractional transformation such that $T(z_1) = 1$, $T(z_2) = 0$ and $T(z_3) = -1$.

Then $[z_0, z_1, z_2, z_3] = [T(z_0), 1, 0, -1] = \frac{T(z_0)-1}{T(z_0)}$. Hence $[z_0, z_1, z_2, z_3] \in \mathbb{R}$ iff $\frac{T(z_0)-1}{T(z_0)} \in \mathbb{R}$ iff $T(z_0) \in \mathbb{R}$ iff the $T(z_i)$ lie on the real axis. But linear fractional transformations preserve {lines, circles} hence $T(z_0), T(z_1), T(z_2), T(z_3)$ are on the real axis iff z_0, z_1, z_2, z_3 are either on a line or on a circle.

Automorphisms of the unit disk

Theorem

The biholomorphic maps $T : D_1(0) \rightarrow D_1(0)$ are exactly the linear fractional transformations $T(z) = \lambda \frac{a-z}{1-\bar{a}z}$ where $|\lambda| = 1$ and |a| < 1.

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Proof. **Step 1:** for $h_a(z) = \frac{a-z}{1-\bar{a}z}$ with |a| < 1, we have $h_a(D_1(0)) = D_1(0)$, $h_a(a) = 0$ and $h_a(0) = a$. Indeed $|h_a(z)|^2 = \frac{|a-z|^2}{|1-\bar{a}z|^2} = \frac{|a|^2 - 2\Re(\bar{a}z) + |z|^2}{1-2\Re(\bar{a}z) + |a|^2|z|^2}$ so that $|h_a(z)|^2 < 1 \Leftrightarrow |a|^2 + |z|^2 < 1 + |a|^2|z|^2 \Leftrightarrow (1 - |a|^2)(1 - |z|^2) > 0 \Leftrightarrow |z| < 1$

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Proof.
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 with $|a| < 1$, we have $h_a(D_1(0)) = D_1(0)$, $h_a(a) = 0$ and $h_a(0) = a$.
Indeed $|h_a(z)|^2 = \frac{|a-z|^2}{|1-\bar{a}z|^2} = \frac{|a|^2 - 2\Re(\bar{a}z) + |z|^2}{1 - 2\Re(\bar{a}z) + |a|^2|z|^2}$ so that
 $|h_a(z)|^2 < 1 \Leftrightarrow |a|^2 + |z|^2 < 1 + |a|^2|z|^2 \Leftrightarrow (1 - |a|^2)(1 - |z|^2) > 0 \Leftrightarrow |z| < 1$
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Step 2: let $f : D_1(0) \to D_1(0)$ be a biholomorphic map. There exists a unique $a \in D_1(0)$ such that f(a) = 0. Then $g = f \circ h_a : D_1(0) \to D_1(0)$ is a biholomorphic map such that g(0) = 0. By Schwarz lemma, $|g'(0)| \le 1$ and similarly $\frac{1}{|g'(0)|} = |(g^{-1})'(0)| \le 1$. Hence |g'(0)| = 1 and $g(z) = \lambda z$ where $|\lambda| = 1$.