

INTRODUCTION TO CONTINUOUS CONTROL SYSTEMS
COLUMBIA UNIVERSITY MECHANICAL AND ELECTRICAL ENGINEERING
DEPARTMENTS: E3601

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Homework 3

Problem 1 (Analyticity of the Trigonometric Functions).

Prove that the following functions are analytic everywhere in the \mathbb{C} plane, except at some special points, and that $\sin(s)$ and $\cos(s)$ are periodic with period 2π .

Trigonometric Functions of complex variable s are defined in terms of the Exponential Function, e^s , as follows,

$$\sin(s) \triangleq \frac{e^{is} - e^{-is}}{2i} \quad (1)$$

$$\cos(s) \triangleq \frac{e^{is} + e^{-is}}{2} \quad (2)$$

$$\csc(s) \triangleq \frac{1}{\sin(s)} \quad (3)$$

$$\sec(s) \triangleq \frac{1}{\cos(s)} \quad (4)$$

$$\tan(s) \triangleq \frac{\sin(s)}{\cos(s)} \quad (5)$$

$$\cot(s) \triangleq \frac{\cos(s)}{\sin(s)} \quad (6)$$

Solution

1. Analyticity of $\sin(s)$

Solution 1. Using Euler's formula ($e^{i\sigma} = \cos \sigma + i \sin \sigma$)

$$\sin(s) = \frac{e^{is} - e^{-is}}{2i}$$

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Since, $s \in \mathbb{C}$

We can replace s with $\sigma + i\omega$, where $i = \sqrt{-1}$ and $\sigma, \omega \in \mathbb{R}$

So,

$$\sin(s) = \frac{e^{i(\sigma+i\omega)} - e^{-i(\sigma+i\omega)}}{2i}$$

$$\sin(s) = \frac{e^{i\sigma} \cdot e^{-\omega} - e^{-i\sigma} \cdot e^{\omega}}{2i}$$

Using Euler's formula ($e^{i\sigma} = \cos \sigma + i \sin \sigma$) to simplify,

$$\sin(s) = \frac{e^{-\omega}}{2i} (\cos \sigma + i \sin \sigma) - \frac{e^{\omega}}{2i} (\cos \sigma - i \sin \sigma)$$

$$\sin(s) = \frac{\sin \sigma}{2} (e^{\omega} + e^{-\omega}) + \frac{i \cos \sigma}{2} (e^{\omega} - e^{-\omega})$$

So, $\operatorname{Re}[\sin(s)] = \frac{\sin \sigma}{2} (e^{\omega} + e^{-\omega})$ and $\operatorname{Im}[\sin(s)] = \frac{i \cos \sigma}{2} (e^{\omega} - e^{-\omega})$

To prove analyticity, the partial derivatives, U_{σ} , U_{ω} , V_{σ} , V_{ω} must exist and satisfy the Cauchy-Riemann conditions.

$$U_{\sigma} = \frac{\partial U}{\partial \sigma} = \frac{\cos \sigma}{2} (e^{\omega} + e^{-\omega})$$

$$U_{\omega} = \frac{\partial U}{\partial \omega} = \frac{\sin \sigma}{2} (e^{\omega} - e^{-\omega})$$

$$V_{\sigma} = \frac{\partial V}{\partial \sigma} = \frac{-\sin \sigma}{2} (e^{\omega} - e^{-\omega})$$

$$V_{\omega} = \frac{\partial V}{\partial \omega} = \frac{\cos \sigma}{2} (e^{\omega} + e^{-\omega})$$

$\forall \sigma, \omega \in \mathbb{R}$, U_{σ} , U_{ω} , V_{σ} , V_{ω} exit and satisfy the Cauchy-Riemann conditions, i.e.

$$U_{\sigma} = V_{\omega}$$

$$U_{\omega} = -V_{\sigma}$$

Hence, proved that $\sin(s)$ is analytic. QED

To, calculate the period of $\sin(s)$:

Lets, assume that the period is $s_1 = \sigma_1 + i\omega_1$.

Using the expression for $\sin(s)$, we derived above,

$$\sin(s + s_1) = \frac{\sin \sigma + \sigma_1}{2} (e^{\omega + \omega_1} + e^{-\omega - \omega_1}) + \frac{i \cos \sigma + \sigma_1}{2} (e^{\omega + \omega_1} - e^{-\omega - \omega_1})$$

Since, $\sin(s) = \sin(s + s_1)$, we get, $\sigma_1 = 2\pi$ and $\omega_1 = 0$

This is because e^x and e^{-x} are monotonically increasing and decreasing functions respectively, and periodicity of $\sin(x)$ and $\cos(x)$ is 2π , where $x \in \mathbb{R}$
Hence, proved that $\sin(s)$ has a periodicity of 2π . QED

2. Analyticity of $\cos(s)$

Solution 2. Using Euler's formula ($e^{i\sigma} = \cos \sigma + i \sin \sigma$)

$$\cos(s) = \frac{e^{is} + e^{-is}}{2}$$

Since, $s \in \mathbb{C}$

We can replace s with $\sigma + i\omega$, where $i = \sqrt{-1}$ and $\sigma, \omega \in \mathbb{R}$

So,

$$\cos(s) = \frac{e^{i(\sigma+i\omega)} + e^{-i(\sigma+i\omega)}}{2}$$

$$\cos(s) = \frac{e^{i\sigma} \cdot e^{-\omega} + e^{-i\sigma} \cdot e^{\omega}}{2}$$

Using Euler's formula ($e^{i\sigma} = \cos \sigma + i \sin \sigma$) to simplify,

$$\cos(s) = \frac{e^{-\omega}}{2} (\cos \sigma + i \sin \sigma) + \frac{e^{\omega}}{2} (\cos \sigma - i \sin \sigma)$$

$$\cos(s) = \frac{\cos \sigma}{2} (e^{\omega} + e^{-\omega}) - \frac{i \sin \sigma}{2} (e^{\omega} - e^{-\omega})$$

$$So, \operatorname{Re}[\cos(s)] = \frac{\cos \sigma}{2} (e^{\omega} + e^{-\omega}) \text{ and } \operatorname{Im}[\cos(s)] = -\frac{\sin \sigma}{2} (e^{\omega} - e^{-\omega})$$

To prove analyticity, the partial derivatives, U_σ , U_ω , V_σ , V_ω must exist and satisfy the Cauchy-Riemann conditions.

$$U_\sigma = \frac{\partial U}{\partial \sigma} = \frac{-\sin \sigma}{2} (e^{\omega} + e^{-\omega})$$

$$U_\omega = \frac{\partial U}{\partial \omega} = \frac{\cos \sigma}{2} (e^{\omega} - e^{-\omega})$$

$$V_\sigma = \frac{\partial V}{\partial \sigma} = \frac{-\cos \sigma}{2} (e^{\omega} - e^{-\omega})$$

$$V_\omega = \frac{\partial V}{\partial \omega} = \frac{-\sin \sigma}{2} (e^{\omega} + e^{-\omega})$$

$\forall \sigma, \omega \in \mathbb{R}$, U_σ , U_ω , V_σ , V_ω exit and satisfy the Cauchy-Riemann conditions, i.e.

$$U_\sigma = V_\omega$$

$$U_\omega = -V_\sigma$$

Hence, proved that $\cos(s)$ is analytic. *QED*

To, calculate the period of $\cos(s)$:

Lets, assume that the period is $s_1 = \sigma_1 + i\omega_1$.

Using the expression for $\cos(s)$, we derived above,

$$\cos(s + s_1) = \frac{\cos \sigma + \sigma_1}{2} (e^{\omega + \omega_1} + e^{-\omega - \omega_1}) - \frac{i \sin \sigma + \sigma_1}{2} (e^{\omega + \omega_1} - e^{-\omega - \omega_1})$$

Since, $\cos(s) = \cos(s + s_1)$, we get, $\sigma_1 = 2\pi$ and $\omega_1 = 0$

This is because e^x and e^{-x} are monotonically increasing and decreasing functions respectively, and periodicity of $\sin(x)$ and $\cos(x)$ is 2π , where $x \in \mathbb{R}$

Hence, proved that $\cos(s)$ has a periodicity of 2π . *QED*

3. Analyticity of $\operatorname{cosec}(s)$

Solution 3. Using Euler's formula ($e^{i\sigma} = \cos \sigma + i \sin \sigma$)

$$\operatorname{cosec}(s) = \frac{2i}{e^{is} - e^{-is}}$$

Domain of this complex valued function is $s \in \mathbb{C} - n\pi$ where $n \in \mathbb{Z}$

Since, $s \in \mathbb{C}$

We can replace s with $\sigma + i\omega$, where $i = \sqrt{-1}$ and $\sigma, \omega \in \mathbb{R}$

So,

$$\operatorname{cosec}(s) = \frac{2i}{e^{i(\sigma+i\omega)} - e^{-i(\sigma+i\omega)}}$$

Using Euler's formula ($e^{i\sigma} = \cos \sigma + i \sin \sigma$)

$$\operatorname{cosec}(s) = \frac{2}{(e^\omega + e^{-\omega}) \sin \sigma + i (e^\omega - e^{-\omega}) \cos \sigma}$$

Using $|z|^2 = zz'$ to simplify,

$$\operatorname{cosec}(s) = \frac{2((e^\omega + e^{-\omega}) \sin \sigma - i(e^\omega - e^{-\omega}) \cos \sigma)}{(e^\omega + e^{-\omega})^2 \sin^2 \sigma + (e^\omega - e^{-\omega})^2 \cos^2 \sigma}$$

$$\operatorname{cosec}(s) = \frac{(e^\omega + e^{-\omega}) \sin \sigma}{\frac{e^{2\omega} + e^{-2\omega}}{2} - \cos 2\sigma} - \frac{i(e^\omega - e^{-\omega}) \cos \sigma}{\frac{e^{2\omega} + e^{-2\omega}}{2} - \cos 2\sigma}$$

$$\text{So, } \operatorname{Re}[\operatorname{cosec}(s)] = \frac{(e^\omega + e^{-\omega}) \sin \sigma}{\frac{e^{2\omega} + e^{-2\omega}}{2} - \cos 2\sigma} \text{ and } \operatorname{Im}[\operatorname{cosec}(s)] = \frac{(e^\omega - e^{-\omega}) \cos \sigma}{\frac{e^{2\omega} + e^{-2\omega}}{2} - \cos 2\sigma}$$

To prove analyticity, the partial derivatives, $U_\sigma, U_\omega, V_\sigma, V_\omega$ must exist in the domain and satisfy the Cauchy-Riemann conditions.

Below the steps have been left for brevity,

Use the quotient rule and trigonometric identities to get the results below,

$$U_\sigma = \frac{\partial U}{\partial \sigma} = \frac{\cos \sigma (e^\omega + e^{-\omega}) \left(\frac{e^{2\omega} + e^{-2\omega}}{2} - \cos 2\sigma - 4 \sin^2 \sigma \right)}{\left(\frac{e^{2\omega} + e^{-2\omega}}{2} - \cos 2\sigma \right)^2}$$

$$U_\omega = \frac{\partial U}{\partial \omega} = -\frac{\sin \sigma (e^\omega - e^{-\omega}) \left(\frac{e^{2\omega} + e^{-2\omega}}{2} + \cos 2\sigma + 2 \right)}{\left(\frac{e^{2\omega} + e^{-2\omega}}{2} - \cos 2\sigma \right)^2}$$

$$V_\sigma = \frac{\partial V}{\partial \sigma} = \frac{\sin \sigma (e^\omega - e^{-\omega}) \left(\frac{e^{2\omega} + e^{-2\omega}}{2} + \cos 2\sigma + 2 \right)}{\left(\frac{e^{2\omega} + e^{-2\omega}}{2} - \cos 2\sigma \right)^2}$$

$$V_\omega = \frac{\partial V}{\partial \omega} = \frac{\cos \sigma (e^\omega + e^{-\omega}) \left(\frac{e^{2\omega} + e^{-2\omega}}{2} - \cos 2\sigma - 4 \sin^2 \sigma \right)}{\left(\frac{e^{2\omega} + e^{-2\omega}}{2} - \cos 2\sigma \right)^2}$$

$\forall \sigma, \omega \in \mathbb{R}$, U_σ , U_ω , V_σ , V_ω exit and satisfy the Cauchy-Riemann conditions, i.e.

$$U_\sigma = V_\omega$$

$$U_\omega = -V_\sigma$$

The Cauchy-Riemann conditions are satisfied, but do the partial derivatives exist everywhere in the domain? For that check the denominators. The denominator vanishes only in the case where $\omega = 0$ and $\sigma = n\pi$, where $n \in \mathbb{Z}$. We have already excluded these points from the domain. Hence, proved that $\text{cosec}(s)$ is analytic. *QED*

4. Analyticity of $\sec(s)$

Solution 4. Using Euler's formula ($e^{i\sigma} = \cos \sigma + i \sin \sigma$)

$$\sec(s) = \frac{2}{e^{is} + e^{-is}}$$

Domain of this complex valued function is $s \in \mathbb{C} - (n + \frac{1}{2})\pi$ where $n \in \mathbb{Z}$
Since, $s \in \mathbb{C}$

We can replace s with $\sigma + i\omega$, where $i = \sqrt{-1}$ and $\sigma, \omega \in \mathbb{R}$

So,

$$\sec(s) = \frac{2}{e^{i(\sigma+i\omega)} + e^{-i(\sigma+i\omega)}}$$

Using Euler's formula ($e^{i\sigma} = \cos \sigma + i \sin \sigma$)

$$\sec(s) = \frac{2}{(e^\omega + e^{-\omega}) \cos \sigma - i (e^\omega - e^{-\omega}) \sin \sigma}$$

Using $|z|^2 = zz'$ to simplify,

$$\sec(s) = \frac{2((e^\omega + e^{-\omega}) \cos \sigma + i(e^\omega - e^{-\omega}) \sin \sigma)}{(e^\omega + e^{-\omega})^2 \cos^2 \sigma + (e^\omega - e^{-\omega})^2 \sin^2 \sigma}$$

$$\sec(s) = \frac{(e^\omega + e^{-\omega}) \cos \sigma}{\frac{e^{2\omega} + e^{-2\omega}}{2} + \cos 2\sigma} + \frac{i(e^\omega - e^{-\omega}) \sin \sigma}{\frac{e^{2\omega} + e^{-2\omega}}{2} + \cos 2\sigma}$$

$$So, \operatorname{Re}[\sec(s)] = \frac{(e^\omega + e^{-\omega}) \cos \sigma}{\frac{e^{2\omega} + e^{-2\omega}}{2} + \cos 2\sigma} \text{ and } \operatorname{Im}[\sec(s)] = \frac{(e^\omega - e^{-\omega}) \sin \sigma}{\frac{e^{2\omega} + e^{-2\omega}}{2} + \cos 2\sigma}$$

To prove analyticity, the partial derivatives, U_σ , U_ω , V_σ , V_ω must exist in the domain and satisfy the Cauchy-Riemann conditions.

Below the steps have been left for brevity,

Use the quotient rule and trigonometric identities to get the results below,

$$U_\sigma = \frac{\partial U}{\partial \sigma} = -\frac{\sin \sigma (e^\omega + e^{-\omega}) \left(\frac{e^{2\omega} + e^{-2\omega}}{2} + \cos 2\sigma - 4 \cos^2 \sigma \right)}{\left(\frac{e^{2\omega} + e^{-2\omega}}{2} + \cos 2\sigma \right)^2}$$

$$U_\omega = \frac{\partial U}{\partial \omega} = \frac{\cos \sigma (e^\omega - e^{-\omega}) \left(\frac{e^{2\omega} + e^{-2\omega}}{2} + \cos 2\sigma - 2 \right)}{\left(\frac{e^{2\omega} + e^{-2\omega}}{2} + \cos 2\sigma \right)^2}$$

$$V_\sigma = \frac{\partial V}{\partial \sigma} = -\frac{\cos \sigma (e^\omega - e^{-\omega}) \left(\frac{e^{2\omega} + e^{-2\omega}}{2} + \cos 2\sigma - 2 \right)}{\left(\frac{e^{2\omega} + e^{-2\omega}}{2} + \cos 2\sigma \right)^2}$$

$$V_\omega = \frac{\partial V}{\partial \omega} = -\frac{\sin \sigma (e^\omega + e^{-\omega}) \left(\frac{e^{2\omega} + e^{-2\omega}}{2} + \cos 2\sigma - 4 \cos^2 \sigma \right)}{\left(\frac{e^{2\omega} + e^{-2\omega}}{2} + \cos 2\sigma \right)^2}$$

$\forall \sigma, \omega \in \mathbb{R}$, U_σ , U_ω , V_σ , V_ω exit and satisfy the Cauchy-Riemann conditions, i.e.

$$U_\sigma = V_\omega$$

$$U_\omega = -V_\sigma$$

The Cauchy-Riemann conditions are satisfied, but do the partial derivatives exist everywhere in the domain? For that check the denominators. The denominator vanishes only in the case where $\omega = 0$ and $\sigma = (n + \frac{1}{2})\pi$, where $n \in \mathbb{Z}$. We have already excluded these points from the domain. Hence, proved that $\sec(s)$ is analytic. QED

5. Analyticity of $\tan(s)$

Solution 5. Using Euler's formula ($e^{i\sigma} = \cos \sigma + i \sin \sigma$)

$$\tan(s) = -i \frac{e^{is} - e^{-is}}{e^{is} + e^{-is}}$$

Domain of this complex valued function is $s \in \mathbb{C} - (n + \frac{1}{2})\pi$ where $n \in \mathbb{Z}$

Since, $s \in \mathbb{C}$

We can replace s with $\sigma + i\omega$, where $i = \sqrt{-1}$ and $\sigma, \omega \in \mathbb{R}$

So,

$$\tan(s) = -i \frac{e^{i(\sigma+i\omega)} - e^{-i(\sigma+i\omega)}}{e^{i(\sigma+i\omega)} + e^{-i(\sigma+i\omega)}}$$

Using Euler's formula ($e^{i\sigma} = \cos \sigma + i \sin \sigma$)

$$\tan(s) = \frac{(e^\omega + e^{-\omega}) \sin \sigma + i (e^\omega - e^{-\omega}) \cos \sigma}{(e^\omega + e^{-\omega}) \cos \sigma - i (e^\omega - e^{-\omega}) \sin \sigma}$$

Using $|z|^2 = zz'$ to simplify,

$$\tan(s) = \frac{2 \sin 2\sigma + i (e^{2\omega} - e^{-2\omega})}{(e^\omega + e^{-\omega})^2 \cos^2 \sigma + (e^\omega - e^{-\omega})^2 \sin^2 \sigma}$$

$$\text{So, } \operatorname{Re}[\tan(s)] = \frac{\sin 2\sigma}{\frac{e^{2\omega} + e^{-2\omega}}{2} + \cos 2\sigma} \text{ and } \operatorname{Im}[\tan(s)] = \frac{(e^{2\omega} - e^{-2\omega})}{\frac{e^{2\omega} + e^{-2\omega}}{2} + \cos 2\sigma}$$

To prove analyticity, the partial derivatives, U_σ , U_ω , V_σ , V_ω must exist in the domain and satisfy the Cauchy-Riemann conditions.

Below the steps have been left for brevity,

Use the quotient rule and trigonometric identities to get the results below,

$$U_\sigma = \frac{\partial U}{\partial \sigma} = \frac{\cos 2\sigma (e^{2\omega} + e^{-2\omega}) + 2}{\left(\frac{e^{2\omega} + e^{-2\omega}}{2} + \cos 2\sigma\right)^2}$$

$$U_\omega = \frac{\partial U}{\partial \omega} = -\frac{\sin 2\sigma (e^{2\omega} + e^{-2\omega})}{\left(\frac{e^{2\omega} + e^{-2\omega}}{2} + \cos 2\sigma\right)^2}$$

$$V_\sigma = \frac{\partial V}{\partial \sigma} = \frac{\sin 2\sigma (e^{2\omega} + e^{-2\omega})}{\left(\frac{e^{2\omega} + e^{-2\omega}}{2} + \cos 2\sigma\right)^2}$$

$$V_\omega = \frac{\partial V}{\partial \omega} = \frac{\cos 2\sigma (e^{2\omega} + e^{-2\omega}) + 2}{\left(\frac{e^{2\omega} + e^{-2\omega}}{2} + \cos 2\sigma\right)^2}$$

$\forall \sigma, \omega \in \text{the domain, } U_\sigma, U_\omega, V_\sigma, V_\omega \text{ exist and satisfy the Cauchy-Riemann conditions, i.e.}$

$$U_\sigma = V_\omega$$

$$U_\omega = -V_\sigma$$

The Cauchy-Riemann conditions are satisfied, but do the partial derivatives exist everywhere in the domain? For that check the denominators. The denominator vanishes only in the case where $\omega = 0$ and $\sigma = (n + \frac{1}{2})\pi$, where $n \in \mathbb{Z}$. We have already excluded these points from the domain. Hence, proved that $\tan(s)$ is analytic. *QED*

6. Analyticity of $\cot(s)$

Solution 6. Using Euler's formula ($e^{i\sigma} = \cos \sigma + i \sin \sigma$)

$$\cot(s) = i \frac{e^{is} + e^{-is}}{e^{is} - e^{-is}}$$

Domain of this complex valued function is $s \in \mathbb{C} - \{n\pi\}$ where $n \in \mathbb{Z}$
Since, $s \in \mathbb{C}$

We can replace s with $\sigma + i\omega$, where $i = \sqrt{-1}$ and $\sigma, \omega \in \mathbb{R}$

So,

$$\cot(s) = i \frac{e^{i(\sigma+i\omega)} + e^{-i(\sigma+i\omega)}}{e^{i(\sigma+i\omega)} - e^{-i(\sigma+i\omega)}}$$

Using Euler's formula ($e^{i\sigma} = \cos \sigma + i \sin \sigma$)

$$\cot(s) = \frac{(e^\omega + e^{-\omega}) \cos \sigma - i (e^\omega - e^{-\omega}) \sin \sigma}{(e^\omega + e^{-\omega}) \sin \sigma + i (e^\omega - e^{-\omega}) \cos \sigma}$$

Using $|z|^2 = zz'$ to simplify,

$$\cot(s) = \frac{2 \sin 2\sigma - i (e^{2\omega} - e^{-2\omega})}{(e^\omega - e^{-\omega})^2 \cos^2 \sigma + (e^\omega + e^{-\omega})^2 \sin^2 \sigma}$$

$$So, \operatorname{Re}[\tan(s)] = \frac{\sin 2\sigma}{\frac{e^{2\omega} + e^{-2\omega}}{2} - \cos 2\sigma} \text{ and } \operatorname{Im}[\tan(s)] = -\frac{(e^{2\omega} - e^{-2\omega})}{\frac{e^{2\omega} + e^{-2\omega}}{2} - \cos 2\sigma}$$

To prove analyticity, the partial derivatives, $U_\sigma, U_\omega, V_\sigma, V_\omega$ must exist in the domain and satisfy the Cauchy-Riemann conditions.

Below the steps have been left for brevity,

Use the quotient rule and trigonometric identities to get the results below,

$$U_\sigma = \frac{\partial U}{\partial \sigma} = \frac{\cos 2\sigma (e^{2\omega} + e^{-2\omega}) - 2}{\left(\frac{e^{2\omega} + e^{-2\omega}}{2} - \cos 2\sigma\right)^2}$$

$$U_\omega = \frac{\partial U}{\partial \omega} = -\frac{\sin 2\sigma (e^{2\omega} - e^{-2\omega})}{\left(\frac{e^{2\omega} + e^{-2\omega}}{2} - \cos 2\sigma\right)^2}$$

$$V_\sigma = \frac{\partial V}{\partial \sigma} = \frac{\sin 2\sigma (e^{2\omega} - e^{-2\omega})}{\left(\frac{e^{2\omega} + e^{-2\omega}}{2} - \cos 2\sigma\right)^2}$$

$$V_\omega = \frac{\partial V}{\partial \omega} = \frac{\cos 2\sigma (e^{2\omega} + e^{-2\omega}) - 2}{\left(\frac{e^{2\omega} + e^{-2\omega}}{2} - \cos 2\sigma\right)^2}$$

$\forall \sigma, \omega \in$ the domain, $U_\sigma, U_\omega, V_\sigma, V_\omega$ exist and satisfy the Cauchy-Riemann conditions, i.e.

$$U_\sigma = V_\omega$$

$$U_\omega = -V_\sigma$$

The Cauchy-Riemann conditions are satisfied, but do the partial derivatives exist everywhere in the domain? For that check the denominators. The denominator vanishes only in the case where $\omega = 0$ and $\sigma = n\pi$, where $n \in \mathbb{Z}$. We have already excluded these points from the domain. Hence, proved that $\cot(s)$ is analytic. QED