

Complex Analysis

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Definition A complex number z has the form $z = a + ib$ where $a \in \mathbb{R}$, $b \in \mathbb{R}$, $i = \sqrt{-1}$.

Where does i come from? Cardano applied a formula for the roots of a cubic (see notes) to solve

$$x^3 - 15x - 4 = 0$$

$x = 4$ is a solution. He found

$$x = (2 + \sqrt{-12})^{1/3} + (2 - \sqrt{-12})^{1/3}$$

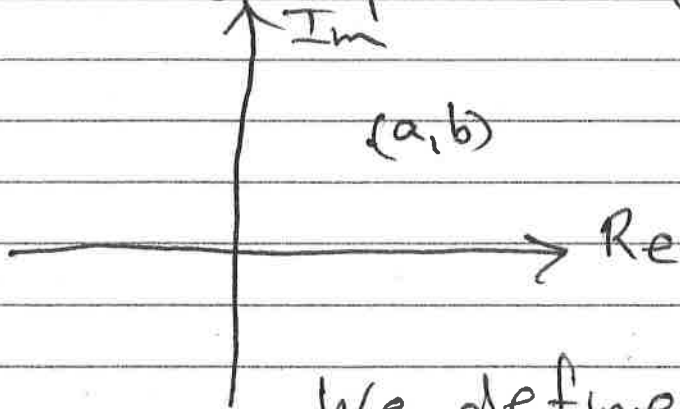
In fact this gives $x = 4$, because

$$(2 \pm i)^3 = 2 \pm 11i$$

$$\therefore (2 \pm 11i)^{1/3} = (2 \pm i) \text{ so}$$

$$x = 2 + i + 2 - i = 4$$

After many years, the nature of complex numbers was worked out geometrically. The complex plane is the set of points (a, b)



This is an extension of the number line.

We define (i) $(a, b) + (c, d) = (a + c, b + d)$

$$(ii) \lambda(a, b) = (\lambda a, \lambda b)$$

$$(iii) (a, b)(c, d) = (ac - bd, ad + bc)$$

Identify $\mathbb{R}$ with the points $(a, 0)$

$$\text{Now } (0, i)^2 = (0, i)(0, i) = (0 - 1, 0) = (-1, 0)$$

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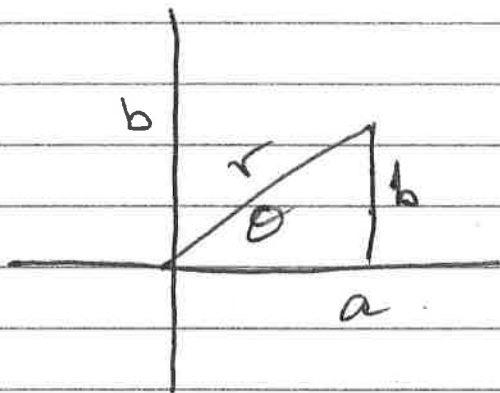
We call $(0,1)$ the square root of -1 and denote it by i .

Then $(a,b) = (a,0) + i(0,b)$
which we write as $a+ib$.

The real part of $z = a+ib$ is
 $\operatorname{Re}(z) = a$, the imaginary part is
 $\operatorname{Im}(z) = b$.

The polar form of a complex number z is

$$z = r(\cos \theta + i \sin \theta)$$



$$r = \sqrt{a^2 + b^2} \quad \text{the modulus of } z$$

we write
 $\sqrt{a^2 + b^2} = |z|$.

Clearly $a = r \cos \theta$, $b = r \sin \theta$

So $a+ib = r(\cos \theta + i \sin \theta)$.
 $\theta = \tan^{-1}\left(\frac{b}{a}\right)$ in first quadrant
adjust according to quadrant

The complex conjugate of z is
 $\bar{z} = a-ib$

The complex numbers cannot be ordered
in terms of the $\geq$ signs.

Suppose $i > 0$. Thus
 $i \cdot i = -1 > i \cdot 0 = 0$

This is nonsense

- Suppose $i < 0$. Hence $i \cdot i = -1 > i \cdot 0 = 0$
" A contradiction. This proves the claim.

The value of θ in " $z=re^{i\theta}$ " is called the argument of z . ("re $i\theta$ " we will come to this shortly)

$$\text{Now } \cos(\theta+2k\pi) = \cos\theta, \quad k \in \mathbb{Z} \\ \sin(\theta+2k\pi) = \sin\theta$$

So θ is not unique. We pick an interval of length 2π for θ to lie in. Usually

$$\theta \in (-\pi, \pi] \quad (\text{or } \theta \in [-\pi, \pi))$$

We will use $\rightarrow$ This is called the principal value of θ . We could take $[0, 2\pi)$, some authors do.

$$\text{We denote } \text{Arg} z = \left\{ \theta, z=r(\cos\theta+i\sin\theta) \right. \\ \left. \theta \in (-\pi, \pi] \right\}$$

$$\arg z = \{ \text{Arg} z + 2k\pi, k \in \mathbb{Z} \}$$

Euler's Formula $e^{i\theta} = \cos\theta + i\sin\theta$

Proof $y'(\theta) = iy(\theta), \quad y(0)=1$ has a unique solution.

Clearly if $y(\theta) = e^{i\theta}$, then $y' = iy$

$y(0)=1$ But if $h(\theta) = \cos\theta + i\sin\theta$

$$h'(\theta) = -\sin\theta + i\cos\theta$$

$$= i(\cos\theta + i\sin\theta) = ih$$

and $h(0)=1$

So h and y must be the same.

Corollary De Moivre's Theorem

$$(\cos\theta + i\sin\theta)^n = \cos(n\theta) + i\sin(n\theta)$$

Proof $(e^{i\theta})^n = e^{in\theta} = \cos(n\theta) + i\sin(n\theta)$

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Functions of a complex variable

The simplest examples are polynomials. These are nice because they are unique.

eg. $f(z) = z^2$, for each z there is one possible value. However other functions may not have unique values

eg. $f(z) = \sqrt{z}$. This has two possible values. We need to specify which one we want. This is important. Consider the apparent paradox.

$$-1 = i^2 = \sqrt{-1} \sqrt{-1} = \sqrt{(-1)^2} = \sqrt{1} = 1$$

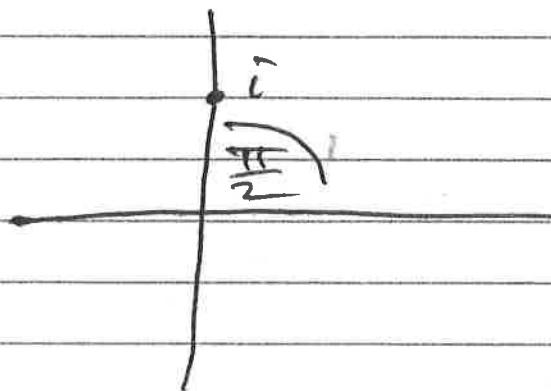
This is wrong because $\sqrt{-1} \sqrt{-1} \neq \sqrt{(-1)(-1)}$. We have to specify which roots we are using. If we write

$$\begin{aligned} -1 &= e^{\pi i} = (\cos \pi + i \sin \pi) = \left(e^{\frac{\pi i}{2}} \right)^2 \\ &= e^{\frac{\pi i}{2}} e^{\frac{\pi i}{2}} \\ &= i \times i \\ &= -1. \end{aligned}$$

$$e^{\frac{\pi i}{2}} = i$$

$$e^{-\frac{\pi i}{2}} = -i$$

$$e^{-\pi i} = -1$$



There is no contradiction here.

Similar statements hold for n th roots.

The equation $z^n = 1$ has n solutions $n \geq 1$.

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Solving is easy. Take $n=27$
 We have $z^{27}=1$
 We know $e^{2k\pi i}=1, k \in \mathbb{Z}$

$$z^{27} = e^{2k\pi i} \quad z = e^{\frac{2k\pi i}{27}}$$

$$\begin{array}{ll} k=0 & z=1 \\ k=1 & z = e^{\frac{2\pi i}{27}} \end{array} \quad \text{Also } z = e^{\frac{-2\pi i}{27}} \text{ is a root}$$

$$k=2 & z = e^{\frac{4\pi i}{27}}, \quad \text{Also } z = e^{\frac{-4\pi i}{27}} \text{ is a root}$$

We can list all 27 roots by letting k take values 1, 2, 3, ...

Solutions of the equation $z^n=1$ are called the roots of unity. They have nice properties

$$z^n - 1 = (z-1)(1+z+z^2+\dots+z^{n-1})$$

Let $z = \omega \neq 1$, but $\omega^n = 1$

$$\text{So } \omega^n - 1 = 0 = (\omega-1)(1+\omega+\omega^2+\dots+\omega^{n-1})$$

$$\omega-1 \neq 0$$

$$\text{So } 1+\omega+\omega^2+\dots+\omega^{n-1} = 0$$

eg
 $n=3$

$$\text{Take } \omega = e^{\frac{2\pi i}{3}}$$

$$\text{So } 1 + e^{\frac{2\pi i}{3}} + e^{\frac{4\pi i}{3}} = 0$$

Logarithms The logarithm of a complex number is defined by

$$\log_e(z) = \ln|z| + i\arg(z). \quad \text{The principal value is } \ln z = \ln|z| + i\text{Arg}z$$