Chapter 9, Solution 7.

If
$$f(\phi) = \cos\phi + j\sin\phi$$
,

$$\frac{\mathrm{d}f}{\mathrm{d}\phi} = -\sin\phi + j\cos\phi = j(\cos\phi + j\sin\phi) = jf(\phi)$$

$$\frac{\mathrm{df}}{\mathrm{f}} = \mathrm{j}\,\mathrm{d}\phi$$

Integrating both sides

$$\ln f = j\phi + \ln A$$

$$f = Ae^{j\phi} = cos\phi + j sin\phi$$

$$f(0) = A = 1$$

i.e.
$$f(\phi) = e^{j\phi} = \cos\phi + j \sin\phi$$