

Math 333: Matrix Algebra and Complex Variables — Reference Material

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1 Complex Numbers

Defn 1 (Complex Number). A *complex number* is a hyper real number system. This means that two real numbers, $a, b \in \mathbb{R}$, are used to construct the set of complex numbers, denoted \mathbb{C} .

A complex number is written, in Cartesian form, as shown in Equation (1.1) below.

$$z = a \pm ib \quad (1.1)$$

where

$$i = \sqrt{-1} \quad (1.2)$$

Remark (i vs. j for Imaginary Numbers). Complex numbers are generally denoted with either i or j . Electrical engineering regularly makes use of j as the imaginary value. This is because alternating current i is already taken, so j is used as the imaginary value instead.

1.1 Parts of a Complex Number

A Complex Number is made of up 2 parts:

1. Real Part
2. Imaginary Part

Defn 2 (Real Part). The *real part* of an imaginary number, denoted with the Re operator, is the portion of the Complex Number with no part of the imaginary value i present.

If $z = x + iy$, then

$$\text{Re}\{z\} = x \quad (1.3)$$

Remark 2.1 (Alternative Notation). The Real Part of a number sometimes uses a slightly different symbol for denoting the operation. It is:

$$\Re$$

Defn 3 (Imaginary Part). The *imaginary part* of an imaginary number, denoted with the Im operator, is the portion of the Complex Number where the imaginary value i is present.

If $z = x + iy$, then

$$\text{Im}\{z\} = y \quad (1.4)$$

Remark 3.1 (Alternative Notation). The Imaginary Part of a number sometimes uses a slightly different symbol for denoting the operation. It is:

$$\Im$$

1.2 Binary Operations

The question here is if we are given 2 complex numbers, how should these binary operations work such that we end up with just one resulting complex number. There are only 2 real operations that we need to worry about, and the other 3 can be defined in terms of these two:

1. Addition
2. Multiplication

For the sections below, assume:

$$\begin{aligned} z &= x_1 + iy_1 \\ w &= x_2 + iy_2 \end{aligned}$$

1.2.1 Addition

The addition operation, still denoted with the $+$ symbol is done pairwise. You should treat i like a variable in regular algebra, and not move it around.

$$z + w := (x_1 + x_2) + i(y_1 + y_2) \quad (1.5)$$

1.2.2 Multiplication

The multiplication operation, like in traditional algebra, usually lacks a multiplication symbol. You should treat i like a variable in regular algebra, and not move it around.

$$\begin{aligned} zw &:= (x_1 + iy_1)(x_2 + iy_2) \\ &= (x_1x_2) + (iy_1x_2) + (ix_1y_2) + (i^2y_1y_2) \\ &= (x_1x_2) + i(y_1x_2 + x_1y_2) + (-1y_1y_2) \\ &= (x_1x_2 - y_1y_2) + i(y_1x_2 + x_1y_2) \end{aligned} \tag{1.6}$$

1.3 Complex Conjugates

Defn 4 (Complex Conjugate). The conjugate of a complex number is called its *complex conjugate*. The complex conjugate of a complex number is the number with an equal real part and an imaginary part equal in magnitude but opposite in sign. If we have a complex number as shown below,

$$z = a \pm bi$$

then, the conjugate is denoted and calculated as shown below.

$$\bar{z} = a \mp bi \tag{1.7}$$

The Complex Conjugate can also be denoted with an asterisk (*). This is generally done for complex functions, rather than single variables.

$$z^* = \bar{z} \tag{1.8}$$

1.3.1 Notable Complex Conjugate Expressions

There are 2 interesting things that we can perform with *just* the concept of a Complex Number and a Complex Conjugate:

1. $z\bar{z}$
2. $\frac{z}{\bar{z}}$

The first is interesting because of this simplification:

$$\begin{aligned} z\bar{z} &= (x + iy)(x - iy) \\ &= x^2 - xyi + xyi - i^2y^2 \\ &= x^2 - (-1)y^2 \\ &= x^2 + y^2 \end{aligned}$$

Thus,

$$z\bar{z} = x^2 + y^2 \tag{1.9}$$

which is interesting because, in comparison to the input values, the output is completely real.

The other interesting Complex Conjugate is dividing a Complex Number by its conjugate.

$$\frac{z}{\bar{z}} = \frac{x + iy}{x - iy}$$

We want to have this end up in a form of $a + ib$, so we multiply the entire fraction by z , to cause the denominator to be completely real.

$$z \left(\frac{z}{\bar{z}} \right) = \frac{z^2}{z\bar{z}}$$

Using our solution from Equation (1.9):

$$\begin{aligned} &= \frac{(x + iy)^2}{x^2 + y^2} \\ &= \frac{x^2 + 2xyi + i^2y^2}{x^2 + y^2} \end{aligned}$$

By breaking up the fraction's numerator, we can more easily recognize this to be the Cartesian form of the Complex Number.

$$\begin{aligned} &= \frac{(x^2 - y^2) + 2xyi}{x^2 + y^2} \\ &= \frac{x^2 - y^2}{x^2 + y^2} + \frac{2xyi}{x^2 + y^2} \end{aligned}$$

This is an interesting development because, unlike the multiplication of a Complex Number by its Complex Conjugate, the division of these two values does **not** yield a purely real number.

$$\frac{z}{\bar{z}} = \frac{x^2 - y^2}{x^2 + y^2} + \frac{2xyi}{x^2 + y^2} \quad (1.10)$$

1.3.2 Properties of Complex Conjugates

Conjugation follows some of the traditional algebraic properties that you are already familiar with, namely commutativity.

First, start by defining some expressions so that we can prove some of these properties:

$$\begin{aligned} z &= x + iy \\ \bar{z} &= x - iy \end{aligned}$$

- (i) The conjugation operation is commutative.
- (ii) The conjugation operation can be distributed over addition and multiplication.

$$\begin{aligned} \overline{z + w} &= \bar{z} + \bar{w} \\ \overline{zw} &= \bar{z}\bar{w} \end{aligned}$$

Property (ii) can be proven by just performing a simplification.

Prove Property (ii). Let z and w be complex numbers ($z, w \in \mathbb{C}$) where $z = x_1 + iy_1$ and $w = x_2 + iy_2$. Prove that $\overline{z + w} = \bar{z} + \bar{w}$.

We start by simplifying the left-hand side of the equation $\overline{(z + w)}$.

$$\begin{aligned} \overline{z + w} &= \overline{(x_1 + iy_1) + (x_2 + iy_2)} \\ &= \overline{(x_1 + x_2) + i(y_1 + y_2)} \\ &= (x_1 + x_2) - i(y_1 + y_2) \end{aligned}$$

Now, we simplify the other side $(\bar{z} + \bar{w})$.

$$\begin{aligned} \bar{z} + \bar{w} &= \overline{(x_1 + iy_1)} + \overline{(x_2 + iy_2)} \\ &= (x_1 - iy_1) + (x_2 - iy_2) \\ &= (x_1 + x_2) - i(y_1 + y_2) \end{aligned}$$

We can see that both sides are equivalent, thus the addition portion of Property (ii) is correct.

Remark. The proof of the multiplication portion of Property (ii) is left as an exercise to the reader. However, that proof is quite similar to this proof of addition. ■

1.4 Geometry of Complex Numbers

So far, we have viewed Complex Numbers only algebraically. However, we can also view them geometrically as points on a 2 dimensional Argand Plane.

Defn 5 (Argand Plane). An *Argand Plane* is a standard two dimensional plane whose points are all elements of the complex numbers, $z \in \mathbb{C}$. This is taken from Descartes's definition of a completely real plane.

The Argand plane contains 2 lines that form the axes, that indicate the real component and the imaginary component of the complex number specified.

A Complex Number can be viewed as a point in the Argand Plane, where the Real Part is the “ x ”-component and the Imaginary Part is the “ y ”-component.

By plotting this, you see that we form a right triangle, so we can find the hypotenuse of that triangle. This hypotenuse is the distance the point p is from the origin, referred to as the Modulus.

Remark. When working with Complex Numbers geometrically, we refer to the points, where they are defined like so:

$$z = x + iy = p(x, y)$$

Note that p is **not** a function of x and y . Those are the values that inform us **where** p is located on the Argand Plane.

1.4.1 Modulus of a Complex Number

Defn 6 (Modulus). The *modulus* of a Complex Number is the distance from the origin to the complex point p . This is based off the Pythagorean Theorem.

$$\begin{aligned} |z|^2 &= x^2 + y^2 = z\bar{z} \\ |z| &= \sqrt{x^2 + y^2} \end{aligned} \tag{1.11}$$

(i) The *Law of Moduli* states that $|zw| = |z||w|$.

We can prove Property (i) using an algebraic identity.

Prove Property (i). Let z and w be complex numbers ($z, w \in \mathbb{C}$). We are asked to prove

$$|zw| = |z||w|$$

But, it is actually easier to prove

$$|zw|^2 = |z|^2 |w|^2$$

We start by simplifying the $|zw|^2$ equation above.

$$|zw|^2 = |z|^2 |w|^2$$

Using the definition of the Modulus of a Complex Number in Equation (1.11), we can expand the modulus.

$$= (zw)(\overline{zw})$$

Using Property (ii) for multiplication allows us to do the next step.

$$= (zw)(\overline{zw})$$

Using Multiplicative Associativity and Multiplicative Commutativity, we can simplify this further.

$$\begin{aligned} &= (z\bar{z})(w\bar{w}) \\ &= |z|^2 |w|^2 \end{aligned}$$

Note how we never needed to define z or w , so this is as general a result as possible. ■

1.4.1.1 Algebraic Effects of the Modulus’ Property (i) For this section, let $z = x_1 + iy_1$ and $w = x_2 + iy_2$. Now,

$$\begin{aligned} zw &= (x_1x_2 - y_1y_2) + i(x_1y_2 + x_2y_1) \\ |zw|^2 &= (x_1x_2 - y_1y_2)^2 + (x_1y_2 + x_2y_1)^2 \\ &= (x_1^2 + x_2^2)(y_1^2 + y_2^2) \\ &= |z|^2 |w|^2 \end{aligned}$$

However, the Law of Moduli (Property (i)) does **not** hold for a hyper complex number system one that uses 2 or more imaginaries, i.e. $z = a + iy + jz$. But, the Law of Moduli (Property (i)) **does** hold for hyper complex number system that uses 3 imaginaries, $a = z + iy + jz + k\ell$.

1.4.1.2 Conceptual Effects of the Modulus’ Property (i) We are interested in seeing if $|zw| = (x_1^2 + y_1^2)(x_2^2 + y_2^2)$ can be extended to more complex terms (3 terms in the complex number).

However, Langrange proved that the equation below **always** holds. Note that the z below has no relation to the z above.

$$(x_1 + y_1 + z_1) \neq X^2 + Y^2 + Z^2$$

1.5 Circles and Complex Numbers

We need to define both a center and a radius, just like with regular purely real values. Equation (1.12) defines the relation required for a circle using Complex Numbers.

$$|z - a| = r \tag{1.12}$$

Example 1.1: Convert to Circle. Lecture 2, Example 1

Given the expression below, find the location of the center of the circle and the radius of the circle?

$$|5iz + 10| = 7$$

This is just a matter of simplification and moving terms around.

$$|5iz + 10| = 7$$

$$|5i(z + \frac{10}{5i})| = 7$$

$$|5i(z + \frac{2}{i})| = 7$$

$$|5i(z + \frac{2-i}{i-i})| = 7$$

$$|5i(z - 2i)| = 7$$

Now using the Law of Moduli (Property (i)) $|ab| = |a||b|$, we can simplify out the extra imaginary term.

$$|5i||z - 2i| = 7$$

$$5|z - 2i| = 7$$

$$|z - 2i| = \frac{7}{5}$$

Thus, the circle formed by the equation $|5iz + 10| = 7$ is actually $|z - 2i| = \frac{7}{5}$, with a center at $a = 2i$ and a radius of $\frac{7}{5}$.

1.5.1 Annulus

Defn 7 (Annulus). An *annulus* is a region that is bounded by 2 concentric circles. This takes the form of Equation (1.13).

$$r_1 \leq |z - a| \leq r_2 \quad (1.13)$$

In Equation (1.13), each of the \leq symbols could also be replaced with $<$. This leads to 3 different possibilities for the annulus:

1. If both inequality symbols are \leq , then it is a **Closed Annulus**.
2. If both inequality symbols are $<$, then it is an **Open Annulus**.
3. If **only one** inequality symbol $<$ and the other \leq , then it is not an **Open Annulus**.

The concept of an Annulus can be extended to angles and arguments of a Complex Number. A general example of this is shown below.

$$\theta_1 \leq \arg(z) \leq \theta_2$$

Angular Annuli follow all the same rules as regular annuli.

1.6 Polar Form

The polar form of a Complex Number is an alternative, but equally useful way to express a complex number. In polar form, we express the distance the complex number is from the origin and the angle it sits at from the real axis. This is seen in Equation (1.14).

$$z = r(\cos(\theta) + i \sin(\theta)) \quad (1.14)$$

Remark. Note that in the definition of polar form (Equation (1.14)), there is no allowance for the radius, r , to be negative. You must fix this by figuring out the angle change that is required for the radius to become positive.

Thus,

$$r = |z|$$

$$\theta = \arg(z)$$

Example 1.2: Find Polar Coordinates from Cartesian Coordinates. Lecture 2, Example 1

Find the complex number's $z = -\sqrt{3} + i$ polar coordinates?

We start by finding the radius of z (modulus of z).

$$\begin{aligned}
 r &= |z| \\
 &= \sqrt{\operatorname{Re}\{z\}^2 + \operatorname{Im}\{z\}^2} \\
 &= \sqrt{(-\sqrt{3})^2 + 1^2} \\
 &= \sqrt{3 + 1} \\
 &= \sqrt{4} \\
 &= 2
 \end{aligned}$$

Thus, the point is 2 units away from the origin, the radius is 2 $r = 2$.
Now, we need to find the angle, the argument, of the Complex Number.

$$\begin{aligned}
 \cos(\theta) &= \frac{-\sqrt{3}}{2} \\
 \theta &= \cos^{-1}\left(\frac{-\sqrt{3}}{2}\right) \\
 &= \frac{5\pi}{6}
 \end{aligned}$$

Now that we have one angle for the point, we also need to consider the possibility that there have been an unknown amount of rotations around the entire plane, meaning there have been $2\pi k$, where $k = 0, 1, \dots$

We now have all the information required to reconstruct this point using polar coordinates:

$$\begin{aligned}
 r &= 2 \\
 \theta &= \frac{5\pi}{6} \\
 \arg(z) &= \frac{5\pi}{6} + 2\pi k
 \end{aligned}$$

1.6.1 Converting Between Cartesian and Polar Forms

Using Equation (1.14) and Equation (1.1), it is easy to see the relation between r , θ , x , and y .

Definition of a Complex Number in Cartesian form.

$$z = x + iy$$

Definition of a Complex Number in polar form.

$$\begin{aligned}
 z &= r(\cos(\theta) + i \sin(\theta)) \\
 &= r \cos(\theta) + ir \sin(\theta)
 \end{aligned}$$

Thus,

$$\begin{aligned}
 x &= r \cos(\theta) \\
 y &= r \sin(\theta)
 \end{aligned} \tag{1.15}$$

1.6.2 Benefits of Polar Form

Polar form is good for multiplication of Complex Numbers because of the way sin and cos multiply together. The Cartesian form is good for addition and subtraction. Take the examples below to show what I mean.

1.6.2.1 Multiplication For multiplication, the radii are multiplied together, and the angles are added.

$$\left(r_1(\cos(\theta) + i \sin(\theta))\right)\left(r_2(\cos(\phi) + i \sin(\phi))\right) = r_1 r_2 (\cos(\theta + \phi) + i \sin(\theta + \phi)) \quad (1.16)$$

1.6.2.2 Division For division, the radii are divided by each other, and the angles are subtracted.

$$\frac{r_1(\cos(\theta) + i \sin(\theta))}{r_2(\cos(\phi) + i \sin(\phi))} = \frac{r_1}{r_2} (\cos(\theta - \phi) + i \sin(\theta - \phi)) \quad (1.17)$$

1.6.2.3 Exponentiation Because exponentiation is defined to be repeated multiplication, Paragraph 1.6.2.1 applies. That this generalization is true was proven by de Moivre, and is called de Moivre's Law.

Defn 8 (de Moivre's Law). Given a complex number z , $z \in \mathbb{C}$ and a rational number n , $n \in \mathbb{Q}$, the exponentiation of z^n is defined as Equation (1.18).

$$z^n = r^n (\cos(n\theta) + i \sin(n\theta)) \quad (1.18)$$

1.7 Roots of a Complex Number

de Moivre's Law also applies to finding **roots** of a Complex Number.

$$z^{\frac{1}{n}} = r^{\frac{1}{n}} \left(\cos\left(\frac{\arg z}{n}\right) + i \sin\left(\frac{\arg z}{n}\right) \right) \quad (1.19)$$

Remark. As the entire $\arg z$ term is being divided by n , the $2\pi k$ is **ALSO** divided by n .

Roots of a Complex Number satisfy Equation (1.20). To demonstrate that equation, $z = r(\cos(\theta) + i \sin(\theta))$ and $w = \rho(\cos(\phi) + i \sin(\phi))$.

$$w^n = z \quad (1.20)$$

A w that satisfies Equation (1.20) is an n th root of z .

Example 1.3: Roots of a Complex Number. Lecture 2, Example 2

Find the cube roots of $z = -\sqrt{3} + i$?

From Example 1.2, we know that the polar form of z is

$$z = 2 \left(\cos\left(\frac{5\pi}{6} + 2\pi k\right) + i \sin\left(\frac{5\pi}{6} + 2\pi k\right) \right)$$

Because the question is asking for **cube** roots, that means there are 3 roots. Using Equation (1.19), we can find the general form of the roots.

$$\begin{aligned} z &= 2 \left(\cos\left(\frac{5\pi}{6} + 2\pi k\right) + i \sin\left(\frac{5\pi}{6} + 2\pi k\right) \right) \\ z^{\frac{1}{3}} &= \sqrt[3]{2} \left(\cos\left(\frac{1}{3} \left(\frac{5\pi}{6} + 2\pi k \right)\right) + i \sin\left(\frac{1}{3} \left(\frac{5\pi}{6} + 2\pi k \right)\right) \right) \\ &= \sqrt[3]{2} \left(\cos\left(\frac{\pi + 12\pi k}{18}\right) + i \sin\left(\frac{\pi + 12\pi k}{18}\right) \right) \end{aligned}$$

Now that we have a general equation for **all** possible cube roots, we need to find all the unique ones. This is because after $k = n$ roots, the roots start to repeat themselves, because the $2\pi k$ part of the expression becomes effective, making the angle a full rotation. We simply enumerate $k \in \mathbb{Z}^+$, so $k = 0, 1, 2, \dots$

$k = 0$

$$\sqrt[3]{2} \left(\cos\left(\frac{\pi + 12\pi(0)}{18}\right) + i \sin\left(\frac{\pi + 12\pi(0)}{18}\right) \right) = \sqrt[3]{2} \left(\cos\left(\frac{\pi}{18}\right) + i \sin\left(\frac{\pi}{18}\right) \right)$$

$k = 1$

$$\sqrt[3]{2} \left(\cos\left(\frac{\pi + 12\pi(1)}{18}\right) + i \sin\left(\frac{\pi + 12\pi(1)}{18}\right) \right) = \sqrt[3]{2} \left(\cos\left(\frac{13\pi}{18}\right) + i \sin\left(\frac{13\pi}{18}\right) \right)$$

$$k = 2$$

$$\sqrt[3]{2} \left(\cos \left(\frac{\pi + 12\pi(2)}{18} \right) + i \sin \left(\frac{\pi + 12\pi(2)}{18} \right) \right) = \sqrt[3]{2} \left(\cos \left(\frac{25\pi}{18} \right) + i \sin \left(\frac{25\pi}{18} \right) \right)$$

$$k = 3$$

$$\begin{aligned} \sqrt[3]{2} \left(\cos \left(\frac{\pi + 12\pi(3)}{18} \right) + i \sin \left(\frac{\pi + 12\pi(3)}{18} \right) \right) &= \sqrt[3]{2} \left(\cos \left(\frac{\pi}{18} + \frac{36\pi}{18} \right) + i \sin \left(\frac{\pi}{18} + \frac{36\pi}{18} \right) \right) \\ &= \sqrt[3]{2} \left(\cos \left(\frac{\pi}{18} + 2\pi \right) + i \sin \left(\frac{\pi}{18} + 2\pi \right) \right) \\ &= \sqrt[3]{2} \left(\cos \left(\frac{\pi}{18} \right) + i \sin \left(\frac{\pi}{18} \right) \right) \end{aligned}$$

Thus, the 3 cube roots of z are:

$$\begin{aligned} z_1^{\frac{1}{3}} &= \sqrt[3]{2} \left(\cos \left(\frac{\pi}{18} \right) + i \sin \left(\frac{\pi}{18} \right) \right) \\ z_2^{\frac{1}{3}} &= \sqrt[3]{2} \left(\cos \left(\frac{13\pi}{18} \right) + i \sin \left(\frac{13\pi}{18} \right) \right) \\ z_3^{\frac{1}{3}} &= \sqrt[3]{2} \left(\cos \left(\frac{25\pi}{18} \right) + i \sin \left(\frac{25\pi}{18} \right) \right) \end{aligned}$$

1.8 Arguments

There are 2 types of arguments that we can talk about for a Complex Number.

1. The Argument
2. The Principal Argument

Defn 9 (Argument). The *argument* of a Complex Number refers to **all** possible angles that can satisfy the angle requirement of a Complex Number.

Example 1.4: Argument of Complex Number. Lecture 3, Example 1

If $z = -1 - i$, then what is its **Argument**?

You can plot this value on the Argand Plane and find the angle graphically/geometrically, or you can “cheat” and use \tan^{-1} (so long as you correct for the proper quadrant). I will “cheat”, as I cannot plot easily.

$$\begin{aligned} z &= -1 - i \\ \arg(z) &= \tan(\theta) = \frac{-i}{-1} \\ &= \frac{\pi}{4} \end{aligned}$$

Remember to correct for the proper quadrant. We are in quadrant IV.

$$= \frac{5\pi}{4}$$

Now, we have to account for **all** possible angles that form this angle.

$$\arg(z) = \frac{5\pi}{4} + 2\pi k$$

Thus, the argument of $z = -1 - i$ is $\arg(z) = \frac{5\pi}{4} + 2\pi k$.

Defn 10 (Principal Argument). The *principal argument* is the exact or reference angle of the Complex Number. By convention, the principal Argument of a complex number z is defined to be bounded like so: $-\pi < \text{Arg}(z) \leq \pi$.

Example 1.5: Principal Argument of Complex Number. Lecture 3, Example 1

If $z = -1 - i$, then what is its **Principal Argument**?

You can plot this value on the Argand Plane and find the angle graphically/geometrically, or you can “cheat” and use \tan^{-1} (so long as you correct for the proper quadrant). I will “cheat”, as I cannot plot easily.

$$\begin{aligned} z &= -1 - i \\ \arg(z) &= \tan(\theta) = \frac{-i}{-1} \\ &= \frac{\pi}{4} \end{aligned}$$

Remember to correct for the proper quadrant. We are in quadrant IV.

$$= \frac{5\pi}{4}$$

Thus, the Principal Argument of $z = -1 - i$ is $\text{Arg}(z) = \frac{5\pi}{4}$.

1.9 Complex Exponentials

The definition of an exponential with a Complex Number as its exponent is defined in Equation (1.21).

$$e^z = e^{x+iy} = e^x (\cos(y) + i \sin(y)) \quad (1.21)$$

If instead of e as the base, we have some value a , then we have Equation (1.22).

$$\begin{aligned} a^z &= e^{z \ln(a)} \\ &= e^{\text{Re}\{z \ln(a)\}} \left(\cos(\text{Im}\{z \ln(a)\}) + i \sin(\text{Im}\{z \ln(a)\}) \right) \end{aligned} \quad (1.22)$$

In the case of Equation (1.21), z can be presented in either Cartesian or polar form, they are equivalent.

Example 1.6: Simplify Simple Complex Exponential. Lecture 3

Simplify the expression below, then find its Modulus, Argument, and its Principal Argument?

$$e^{-1+i\sqrt{3}}$$

If we look at the exponent on the exponential, we see

$$z = -1 + i\sqrt{3}$$

which means

$$\begin{aligned} x &= -1 \\ y &= \sqrt{3} \end{aligned}$$

With this information, we can simplify the expression **just** by observation, with no calculations required.

$$e^{-1+i\sqrt{3}} = e^{-1} (\cos(\sqrt{3}) + i \sin(\sqrt{3}))$$

Now, we can solve the other 3 parts of this example **by observation**.

$$\begin{aligned} |e^{-1+i\sqrt{3}}| &= |e^{-1} (\cos(\sqrt{3}) + i \sin(\sqrt{3}))| \\ &= e^{-1} \\ \arg(e^{-1+i\sqrt{3}}) &= \arg(e^{-1} (\cos(\sqrt{3}) + i \sin(\sqrt{3}))) \\ &= \sqrt{3} + 2\pi k \\ \text{Arg}(e^{-1+i\sqrt{3}}) &= \text{Arg}(e^{-1} (\cos(\sqrt{3}) + i \sin(\sqrt{3}))) \\ &= \sqrt{3} \end{aligned}$$

Example 1.7: Simplify Complex Exponential Exponent. Lecture 3

Given $z = e^{-e^{-i}}$, what is this expression in polar form, what is its Modulus, its Argument, and its Principal Argument?

We start by simplifying the exponent of the base exponential, i.e. e^{-i} .

$$\begin{aligned} e^{-i} &= e^{0-i} \\ &= e^0(\cos(-1) + i\sin(-1)) \\ &= 1(\cos(-1) + i\sin(-1)) \end{aligned}$$

Now, with that exponent simplified, we can solve the main question.

$$\begin{aligned} e^{-e^{-i}} &= e^{-1(\cos(-1) + i\sin(-1))} \\ &= e^{-1(\cos(1) - i\sin(1))} \\ &= e^{-\cos(1) + i\sin(1)} \end{aligned}$$

If we refer back to Equation (1.21), then it becomes obvious what x and y are.

$$\begin{aligned} x &= -\cos(1) \\ y &= \sin(1) \\ e^{-e^{-i}} &= e^{-\cos(1)}(\cos(\sin(1)) + i\sin(\sin(1))) \end{aligned}$$

Now that we have “simplified” this exponential, we can solve the other 3 questions by **observation**.

$$\begin{aligned} |e^{-e^{-i}}| &= |e^{-\cos(1)}(\cos(\sin(1)) + i\sin(\sin(1)))| \\ &= e^{-\cos(1)} \\ \arg(e^{-e^{-i}}) &= \arg(e^{-\cos(1)}(\cos(\sin(1)) + i\sin(\sin(1)))) \\ &= \sin(1) + 2\pi k \\ \text{Arg}(e^{-e^{-i}}) &= \text{Arg}(e^{-\cos(1)}(\cos(\sin(1)) + i\sin(\sin(1)))) \\ &= \sin(1) \end{aligned}$$

Example 1.8: Non-e Complex Exponential. Lecture 3

Find all values of $z = 1^i$?

Use Equation (1.22) to simplify this to a base of e , where we can use the usual Equation (1.21) to solve this.

$$\begin{aligned} a^z &= e^{z \ln(a)} \\ 1^i &= e^{i \ln(1)} \end{aligned}$$

Simplify the logarithm in the exponent first, $\ln(1)$.

$$\begin{aligned} \ln(1) &= \log_e|1| + i\arg(1) \\ &= \log_e(1) + i(0 + 2\pi k) \\ &= 0 + 2\pi k i \\ &= 2\pi k i \end{aligned}$$

Now, plug $\ln(1)$ back into the exponent, and solve the exponential.

$$\begin{aligned} e^{i(2\pi k i)} &= e^{2\pi k i^2} \\ &= e^{2\pi k(-1)} \\ z &= e^{-2\pi k} \end{aligned}$$

Thus, all values of $z = e^{-2\pi k}$ where $k = 0, 1, \dots$

1.9.1 Complex Conjugates of Exponentials

$$\overline{e^z} = e^{\bar{z}} \quad (1.23)$$

1.10 Complex Logarithms

There are some denotational changes that need to be made for this to work. The traditional real-number natural logarithm \ln needs to be redefined to its defining form \log_e .

With that denotational change, we can now use \ln for the Complex Logarithm.

Defn 11 (Complex Logarithm). The *complex logarithm* is defined in Equation (1.24). The only requirement for this equation to hold true is that $w \neq 0$.

$$\begin{aligned} e^z &= w \\ z &= \ln(w) \\ &= \log_e |w| + i \arg(w) \end{aligned} \quad (1.24)$$

Remark 11.1. The Complex Logarithm is different than it's purely-real cousin because we allow negative numbers to be input. This means it is more general, but we must lose the precision of the purely-real logarithm. This means that each nonzero number has infinitely many logarithms.

Example 1.9: All Complex Logarithms of Simple Expression. Lecture 3

What are **all** Complex Logarithms of $z = -1$?

We can apply the definition of a Complex Logarithm (Equation (1.24)) directly.

$$\begin{aligned} \ln(z) &= \log_e |z| + i \arg(z) \\ &= \log_e |-1| + i \arg(-1) \\ &= \log_e (1) + i(\pi + 2\pi k) \\ &= 0 + i(\pi + 2\pi k) \\ &= i(\pi + 2\pi k) \end{aligned}$$

Thus, all logarithms of $z = -1$ are defined by the expression $i(\pi + 2\pi k)$, $k = 0, 1, \dots$

Remark. You can see the loss of specificity in the Complex Logarithm because the variable k is still present in the final answer.

Example 1.10: All Complex Logarithms of Complex Logarithm. Lecture 3

What are **all** the Complex Logarithms of $z = \ln(1)$?

We start by simplifying z , before finding $\ln(z)$. We can make use of Equation (1.24), to simplify this value.

$$\begin{aligned} \ln(w) &= \log_e |w| + i \arg(w) \\ \ln(1) &= \log_e |1| + i \arg(1) \\ &= \log_e 1 + i(0 + 2\pi k) \\ &= 0 + 2\pi k i \\ &= 2\pi k i \end{aligned}$$

Now that we have simplified z , we can solve for $\ln(z)$.

$$\begin{aligned} \ln(z) &= \ln(2\pi k i) \\ &= \log_e |2\pi k i| + i \arg(2\pi k i) \\ &= \log_e (2\pi |k|) + \left(i \begin{cases} \frac{\pi}{2} + 2\pi m & k > 0 \\ -\frac{\pi}{2} + 2\pi m & k < 0 \end{cases} \right) \end{aligned}$$

The $|k|$ is the **absolute value** of k , because k is an integer.

Thus, our solution of $\ln(\ln(1)) = \log_e(2\pi|k|) + \left(i \begin{cases} \frac{\pi}{2} + 2\pi m & k > 0 \\ -\frac{\pi}{2} + 2\pi m & k < 0 \end{cases}\right)$.

1.10.1 Complex Conjugates of Logarithms

$$\overline{\log(z)} = \log(\bar{z}) \quad (1.25)$$

1.11 Complex Trigonometry

For the equations below, $z \in \mathbb{C}$. These equations are based on Euler's relationship, Appendix A.2

$$\cos(z) = \frac{e^{iz} + e^{-iz}}{2} \quad (1.26)$$

$$\sin(z) = \frac{e^{iz} - e^{-iz}}{2i} \quad (1.27)$$

Example 1.11: Simplify Complex Sinusoid. Lecture 3

Solve for z in the equation $\cos(z) = 5$?

We start by using the definition of complex cosine Equation (1.26).

$$\begin{aligned} \cos(z) &= 5 \\ \frac{e^{iz} + e^{-iz}}{2} &= 5 \\ e^{iz} + e^{-iz} &= 10 \\ e^{iz} (e^{iz} + e^{-iz}) &= e^{iz}(10) \\ e^{iz^2} + 1 &= 10e^{iz} \\ e^{iz^2} - 10e^{iz} + 1 &= 0 \end{aligned}$$

Solve this quadratic equation by using the Quadratic Equation.

$$\begin{aligned} e^{iz} &= \frac{-(-10) \pm \sqrt{(-10)^2 - 4(1)(1)}}{2(1)} \\ &= \frac{10 \pm \sqrt{100 - 4}}{2} \\ &= \frac{10 \pm \sqrt{96}}{2} \\ &= \frac{10 \pm 4\sqrt{6}}{2} \\ &= 5 \pm 2\sqrt{6} \end{aligned}$$

Use the definition of complex logarithms to simplify the exponential.

$$\begin{aligned} iz &= \ln(5 \pm 2\sqrt{6}) \\ &= \log_e|5 \pm 2\sqrt{6}| + i \arg(5 \pm 2\sqrt{6}) \\ &= \log_e|5 \pm 2\sqrt{6}| + i(0 + 2\pi k) \\ &= \log_e|5 \pm 2\sqrt{6}| + 2\pi ki \\ z &= \frac{1}{i} \left(\log_e|5 \pm 2\sqrt{6}| + 2\pi ki \right) \\ &= \frac{-i}{i} \frac{1}{i} \left(\log_e|5 \pm 2\sqrt{6}| \right) + 2\pi k \\ &= 2\pi k - i \log_e|5 \pm 2\sqrt{6}| \end{aligned}$$

Thus, $z = 2\pi k - i \log_e|5 \pm 2\sqrt{6}|$.

1.11.1 Complex Angle Sum and Difference Identities

Because the definitions of sine and cosine are unsatisfactory in their Euler definitions, we can use angle sum and difference formulas and their Euler definitions to yield a set of Cartesian equations.

$$\cos(x + iy) = (\cos(x) \cosh(y)) - i(\sin(x) \sinh(y)) \quad (1.28)$$

$$\sin(x + iy) = (\sin(x) \cosh(y)) + i(\cos(x) \sinh(y)) \quad (1.29)$$

Example 1.12: Simplify Trigonometric Exponential. Lecture 3

Simplify $z = e^{\cos(2+3i)}$, and find z 's Modulus, Argument, and Principal Argument?

We start by simplifying the cos using Equation (1.28).

$$\begin{aligned} \cos(x + iy) &= (\cos(x) \cosh(y)) - i(\sin(x) \sinh(y)) \\ \cos(2 + 3i) &= (\cos(2) \cosh(3)) - i(\sin(2) \sinh(3)) \end{aligned}$$

Now that we have put the cos into a Cartesian form, one that is usable with Equation (1.21), we can solve this.

$$\begin{aligned} e^z &= e^{x+iy} = e^x (\cos(y) + i \sin(y)) \\ x &= \cos(2) \cosh(3) \\ y &= -\sin(2) \sinh(3) \\ e^{\cos(2) \cosh(3) - i \sin(2) \sinh(3)} &= e^{\cos(2) \cosh(3)} \left(\cos(-\sin(2) \sinh(3)) + i \sin(-\sin(2) \sinh(3)) \right) \end{aligned}$$

Now that we have simplified z , we can solve for the modulus, argument, and principal argument **by observation**.

$$\begin{aligned} |z| &= |e^{\cos(2) \cosh(3)} (\cos(-\sin(2) \sinh(3)) + i \sin(-\sin(2) \sinh(3)))| \\ &= e^{\cos(2) \cosh(3)} \\ \arg(z) &= \arg(e^{\cos(2) \cosh(3)} (\cos(-\sin(2) \sinh(3)) + i \sin(-\sin(2) \sinh(3)))) \\ &= -\sin(2) \sinh(3) + 2\pi k \\ \text{Arg}(z) &= \text{Arg}(e^{\cos(2) \cosh(3)} (\cos(-\sin(2) \sinh(3)) + i \sin(-\sin(2) \sinh(3)))) \\ &= -\sin(2) \sinh(3) \end{aligned}$$

1.11.2 Complex Conjugates of Sinusoids

Since sinusoids can be represented by complex exponentials, as shown in Appendix A.2, we could calculate their complex conjugate.

$$\begin{aligned} \overline{\cos(x)} &= \cos(x) \\ &= \frac{1}{2} (e^{ix} + e^{-ix}) \end{aligned} \quad (1.30)$$

$$\begin{aligned} \overline{\sin(x)} &= \sin(x) \\ &= \frac{1}{2i} (e^{ix} - e^{-ix}) \end{aligned} \quad (1.31)$$

2 Complex Functions

Complex functions, like their real-valued counterparts behave in much the same way.

$$f(z) = w \quad (2.1)$$

f : The function or Mapping that corresponds the input to the output.

z : The input to the complex function/Mapping.

w : The output of the complex function/Mapping.

Defn 12 (Mapping). A *mapping* is synonym for a function in mathematics. The term comes from set theory, where the input set is mapped to an output set by some operations. The conventional way to denote a mapping is with the \mapsto symbol.

An example of a mapping is shown in Equation (2.2)

$$z \mapsto z^2 \quad (2.2)$$

A complex function can only accept and will only return values in **Cartesian** or **polar** form. Because the output of a complex function is also a complex value, Equation (2.3) makes sense.

$$f(z) = U(x, y) + iV(x, y) \quad (2.3)$$

$U(x, y)$ and $V(x, y)$ can be as general as we want in x and y . This means both could be constants, both could be polynomials, one could be transcendental, and anything in between.

The functions $U(x, y)$ and $V(x, y)$ are functions that yield real-values u, v . This means that u, v can also be graphed on an Argand Plane. By our definition of $U(x, y)$ and $V(x, y)$, $U(x, y), V(x, y)$ are parametric functions.

Example 2.1: Find Output Functions. Lecture 4

Given the Mapping $z \mapsto z^2$, where $z = x + iy$, find the output functions for each term $U(x, y)$ and $V(x, y)$?

I will choose to represent the mapping $z \mapsto z^2$ with the complex function $f(z) = z^2$.

$$z \mapsto z^2$$

$$f(z) = z^2$$

Apply the definition of z .

$$\begin{aligned} &= (x + iy)^2 \\ &= x^2 + 2xyi + i^2y^2 \\ &= x^2 + 2xyi + (-1)y^2 \\ &= (x^2 - y^2) + 2xyi \end{aligned}$$

By our definition of $U(x, y)$ and $V(x, y)$ in Equation (2.3), we can finish solving this.

$$\begin{aligned} f(z) &= U(x, y) + iV(x, y) \\ f(z) &= (x^2 - y^2) + 2xyi \\ U(x, y) &= x^2 - y^2 \\ V(x, y) &= 2xy \end{aligned}$$

Thus, our output functions are $U(x, y) = x^2 - y^2$ and $V(x, y) = 2xy$.

2.0.1 Graphing Complex Functions

If we take a closer look at the complex function $f(z)$, we notice something that makes handling complex function difficult. $f(z)$ is really a function of x and y , because z depends on those 2 real-valued parameters. Thus, all our inputs lie on a 2-dimensional plane.

Now if we look at the output w , we also notice it is complex-valued, meaning it also depends on some u and v , which are equal to the value of their functions $U(x, y)$ and $V(x, y)$. This means that the output of the function $f(z)$ **also** lies on a 2-dimensional plane. Meaning, the function is 4-dimensional. The intersection of 2 planes in our 3-dimensional world never yields a point in the hyperplane, and thus, we cannot graph it.

Instead, we choose to graph the inputs and outputs separately, effectively showing the mapping and the way the Pre-Image is transformed into the Image instead.

Defn 13 (Pre-Image). The *pre-image* consists of all points on the input plane. In this case, the input plane is the z -plane, being constructed out of the orthogonal intersection of the Re and Im axes.

Defn 14 (Image). The *image* consists of all points on the output plane. In this case, the input plane is the w -plane, being constructed out of the orthogonal intersection of the $U(x, y)$ axis on the horizontal and the $V(x, y)$ axis on the vertical.

By graphing and viewing the input and the output simultaneously, we can see how the Mapping $f(z)$ distorts the input Pre-Image into the output Image.

If asked to graph the complex function/Mapping, you must find the expression for the output functions $U(x, y)$ and $V(x, y)$, and then graph the inputs x, y against the outputs $U(x, y), V(x, y)$.

Because the output equations are in terms of, possibly 2, other variables, they are parametric equations. If you are also asked to find the Cartesian form of the output equation, you must simplify the other terms away.

Example 2.2: Plot Simple Complex Function. Lecture 4

Find the Image of the line $y = 4$ on the map $f(z) = z^2$? Provide the Cartesian equation of the Image and the orientation of the image points as the Pre-Image points move $y = 4$ from $-\infty$ towards ∞ ?

We found the parametric output functions $U(x, y)$ and $V(x, y)$ in Example 2.1, so we will use those here.

How to perform this Pre-Image to Image plotting:

1. Start by plotting $y = 4$ in the xy -plane (z -plane).
2. Then, start plugging values of $x, y = 4$ into $U(x, y)$ and $V(x, y)$.
3. Start with $x < 0$ and move towards $x > 0$, as that will follow the orientation of the line provided in the question.
4. Graph the Image's results.
5. Indicate the orientation of the image on its graph.

To find the Cartesian form of the parametric output equations, we can start by eliminating y from the parameters, as y was specified to be a constant $y = 4$.

$$\begin{aligned}U(x, y) &= x^2 - y^2 \\V(x, y) &= 2xy \\U(x, y = 4) &= x^2 - 4^2 \\V(x, y = 4) &= 2x(4) \\U(x) &= x^2 - 16 \\V(x) &= 8x\end{aligned}$$

Now that y has been eliminated, I will simplify $V(x)$ such that x is in terms of V .

$$\begin{aligned}V(x) &= 8x \\x &= \frac{V}{8}\end{aligned}$$

Now that a value for x has been found, we can plug that value back into $U(x)$, and simplify.

$$\begin{aligned}x &= \frac{V}{8} \\U\left(x = \frac{V}{8}\right) &= \left(\frac{V}{8}\right)^2 - 16 \\U + 16 &= \frac{V^2}{64} \\V^2 &= 64(U + 16) \\V &= \sqrt{64(U + 16)}\end{aligned}$$

Thus, the Cartesian equation of the Image is a parabola whose defining equation is $V = \sqrt{64(U + 16)}$.

Remark. I could have chosen to solve for U in terms of V , but that would have required the addition of \pm in many places due to the early application of the square root.

Example 2.3: Plot Complex Trigonometric Function. Lecture 4

Find the Cartesian equation of the Image of the line $x = 4$ under the map $f(z) = \sin(z)$? Provide the Cartesian equation of the Image?

Using the Complex Angle Sum and Difference Identities for \sin (Equation (1.29)), we can put \sin into Cartesian form and simplify.

$$\begin{aligned}\sin(x + iy) &= (\sin(x) \cosh(y)) + i(\cos(x) \sinh(y)) \\ f(z = x + iy | x = 4) &= \sin(z) \\ &= (\sin(4) \cosh(y)) + i(\cos(4) \sinh(y))\end{aligned}$$

Use the definition of the output functions.

$$\begin{aligned}U(y) &= \sin(4) \cosh(y) \\ V(y) &= \cos(4) \sinh(y)\end{aligned}$$

How to perform this Pre-Image to Image plotting:

1. Start by plotting $x = 4$ in the xy -plane (z -plane).
2. Then, start plugging values of $x = 4, y$ into $U(x, y)$ and $V(x, y)$.
3. Graph the Image's results.

If you notice, the Image that is created is a hyperbola. However, only one of the 2 arcs that is created is the correct one, as we lose information when we move between parametric and Cartesian forms. We can figure this out by looking at $U(x = 4, y) = \sin(4) \cosh(y)$.

1. We know $\sin(4) < 0$, as $4 > \pi$.
2. In addition, $\cosh \not< 0$, by definition.
3. Thus, if $(\sin(4) < 0)(\cosh \not< 0) = U(x = 4, y) < 0$.
4. Therefore, the only part of the hyperbola that should be kept is the one where $U < 0$.

To get the Cartesian equation for this shape, we need to have a relation between \cosh and \sinh ; fortunately, we have one. The Pythagorean theorem for hyperbolic trigonometry would work perfectly, so we can substitute for \cosh and \sinh .

$$\begin{aligned}\cosh^2(\theta) - \sinh^2(\theta) &= 1 \\ \frac{U(y)}{\sin(4)} - \frac{V(y)}{\cos(4)} &= 1\end{aligned}$$

A Trigonometry

A.1 Trigonometric Formulas

$$\sin(\alpha) \pm \sin(\beta) = 2 \sin\left(\frac{\alpha \pm \beta}{2}\right) \cos\left(\frac{\alpha \mp \beta}{2}\right) \quad (\text{A.1})$$

$$\cos(\theta) \sin(\theta) = \frac{1}{2} \sin(2\theta) \quad (\text{A.2})$$

A.2 Euler Equivalents of Trigonometric Functions

$$e^{\pm j\alpha} = \cos(\alpha) \pm j \sin(\alpha) \quad (\text{A.3})$$

$$\cos(x) = \frac{e^{jx} + e^{-jx}}{2} \quad (\text{A.4})$$

$$\sin(x) = \frac{e^{jx} - e^{-jx}}{2j} \quad (\text{A.5})$$

$$\sinh(x) = \frac{e^x - e^{-x}}{2} \quad (\text{A.6})$$

$$\cosh(x) = \frac{e^x + e^{-x}}{2} \quad (\text{A.7})$$

A.3 Angle Sum and Difference Identities

$$\sin(\alpha \pm \beta) = \sin(\alpha) \cos(\beta) \pm \cos(\alpha) \sin(\beta) \quad (\text{A.8})$$

$$\cos(\alpha \pm \beta) = \cos(\alpha) \cos(\beta) \mp \sin(\alpha) \sin(\beta) \quad (\text{A.9})$$

A.4 Double-Angle Formulae

$$\sin(2\alpha) = 2 \sin(\alpha) \cos(\alpha) \quad (\text{A.10})$$

$$\cos(2\alpha) = \cos^2(\alpha) - \sin^2(\alpha) \quad (\text{A.11})$$

A.5 Half-Angle Formulae

$$\sin\left(\frac{\alpha}{2}\right) = \sqrt{\frac{1 - \cos(\alpha)}{2}} \quad (\text{A.12})$$

$$\cos\left(\frac{\alpha}{2}\right) = \sqrt{\frac{1 + \cos(\alpha)}{2}} \quad (\text{A.13})$$

A.6 Exponent Reduction Formulae

$$\sin^2(\alpha) = (\sin(\alpha))^2 = \frac{1 - \cos(2\alpha)}{2} \quad (\text{A.14})$$

$$\cos^2(\alpha) = (\cos(\alpha))^2 = \frac{1 + \cos(2\alpha)}{2} \quad (\text{A.15})$$

A.7 Product-to-Sum Identities

$$2 \cos(\alpha) \cos(\beta) = \cos(\alpha - \beta) + \cos(\alpha + \beta) \quad (\text{A.16})$$

$$2 \sin(\alpha) \sin(\beta) = \cos(\alpha - \beta) - \cos(\alpha + \beta) \quad (\text{A.17})$$

$$2 \sin(\alpha) \cos(\beta) = \sin(\alpha + \beta) + \sin(\alpha - \beta) \quad (\text{A.18})$$

$$2 \cos(\alpha) \sin(\beta) = \sin(\alpha + \beta) - \sin(\alpha - \beta) \quad (\text{A.19})$$

A.8 Sum-to-Product Identities

$$\sin(\alpha) \pm \sin(\beta) = 2 \sin\left(\frac{\alpha \pm \beta}{2}\right) \cos\left(\frac{\alpha \mp \beta}{2}\right) \quad (\text{A.20})$$

$$\cos(\alpha) + \cos(\beta) = 2 \cos\left(\frac{\alpha + \beta}{2}\right) \cos\left(\frac{\alpha - \beta}{2}\right) \quad (\text{A.21})$$

$$\cos(\alpha) - \cos(\beta) = -2 \sin\left(\frac{\alpha + \beta}{2}\right) \sin\left(\frac{\alpha - \beta}{2}\right) \quad (\text{A.22})$$

A.9 Pythagorean Theorem for Trig

$$\cos^2(\alpha) + \sin^2(\alpha) = 1^2 \quad (\text{A.23})$$

$$\cosh^2(\alpha) - \sinh^2(\alpha) = 1^2 \quad (\text{A.24})$$

A.10 Rectangular to Polar

$$a + jb = \sqrt{a^2 + b^2} e^{j\theta} = r e^{j\theta} \quad (\text{A.25})$$

$$\theta = \begin{cases} \arctan\left(\frac{b}{a}\right) & a > 0 \\ \pi - \arctan\left(\frac{b}{a}\right) & a < 0 \end{cases} \quad (\text{A.26})$$

A.11 Polar to Rectangular

$$r e^{j\theta} = r \cos(\theta) + j r \sin(\theta) \quad (\text{A.27})$$

B Calculus

B.1 L'Hopital's Rule

L'Hopital's Rule can be used to simplify and solve expressions regarding limits that yield irreconcilable results.

Lemma B.0.1 (L'Hopital's Rule). *If the equation*

$$\lim_{x \rightarrow a} \frac{f(x)}{g(x)} = \begin{cases} \frac{0}{0} \\ \frac{\infty}{\infty} \end{cases}$$

then Equation (B.1) holds.

$$\lim_{x \rightarrow a} \frac{f(x)}{g(x)} = \lim_{x \rightarrow a} \frac{f'(x)}{g'(x)} \quad (\text{B.1})$$

B.2 Fundamental Theorems of Calculus

Defn B.2.1 (First Fundamental Theorem of Calculus). The *first fundamental theorem of calculus* states that, if f is continuous on the closed interval $[a, b]$ and F is the indefinite integral of f on $[a, b]$, then

$$\int_a^b f(x) dx = F(b) - F(a) \quad (\text{B.2})$$

Defn B.2.2 (Second Fundamental Theorem of Calculus). The *second fundamental theorem of calculus* holds for f a continuous function on an open interval I and a any point in I , and states that if F is defined by

$$F(x) = \int_a^x f(t) dt,$$

then

$$\begin{aligned} \frac{d}{dx} \int_a^x f(t) dt &= f(x) \\ F'(x) &= f(x) \end{aligned} \quad (\text{B.3})$$

Defn B.2.3 (argmax). The arguments to the *argmax* function are to be maximized by using their derivatives. You must take the derivative of the function, find critical points, then determine if that critical point is a global maxima. This is denoted as

$$\operatorname{argmax}_x$$

B.3 Rules of Calculus

B.3.1 Chain Rule

Defn B.3.1 (Chain Rule). The *chain rule* is a way to differentiate a function that has 2 functions multiplied together.

If

$$f(x) = g(x) \cdot h(x)$$

then,

$$\begin{aligned} f'(x) &= g'(x) \cdot h(x) + g(x) \cdot h'(x) \\ \frac{df(x)}{dx} &= \frac{dg(x)}{dx} \cdot h(x) + g(x) \cdot \frac{dh(x)}{dx} \end{aligned} \quad (\text{B.4})$$

B.4 Useful Integrals

$$\int \cos(x) dx = \sin(x) \quad (\text{B.5})$$

$$\int \sin(x) dx = -\cos(x) \quad (\text{B.6})$$

$$\int x \cos(x) dx = \cos(x) + x \sin(x) \quad (\text{B.7})$$

Equation (B.7) simplified with Integration by Parts.

$$\int x \sin(x) dx = \sin(x) - x \cos(x) \quad (\text{B.8})$$

Equation (B.8) simplified with Integration by Parts.

$$\int x^2 \cos(x) dx = 2x \cos(x) + (x^2 - 2) \sin(x) \quad (\text{B.9})$$

Equation (B.9) simplified by using Integration by Parts twice.

$$\int x^2 \sin(x) dx = 2x \sin(x) - (x^2 - 2) \cos(x) \quad (\text{B.10})$$

Equation (B.10) simplified by using Integration by Parts twice.

$$\int e^{\alpha x} \cos(\beta x) dx = \frac{e^{\alpha x} (\alpha \cos(\beta x) + \beta \sin(\beta x))}{\alpha^2 + \beta^2} + C \quad (\text{B.11})$$

$$\int e^{\alpha x} \sin(\beta x) dx = \frac{e^{\alpha x} (\alpha \sin(\beta x) - \beta \cos(\beta x))}{\alpha^2 + \beta^2} + C \quad (\text{B.12})$$

$$\int e^{\alpha x} dx = \frac{e^{\alpha x}}{\alpha} \quad (\text{B.13})$$

$$\int x e^{\alpha x} dx = e^{\alpha x} \left(\frac{x}{\alpha} - \frac{1}{\alpha^2} \right) \quad (\text{B.14})$$

Equation (B.14) simplified with Integration by Parts.

$$\int \frac{dx}{\alpha + \beta x} = \int \frac{1}{\alpha + \beta x} dx = \frac{1}{\beta} \ln(\alpha + \beta x) \quad (\text{B.15})$$

$$\int \frac{dx}{\alpha^2 + \beta^2 x^2} = \int \frac{1}{\alpha^2 + \beta^2 x^2} dx = \frac{1}{\alpha \beta} \arctan \left(\frac{\beta x}{\alpha} \right) \quad (\text{B.16})$$

$$\int \alpha^x dx = \frac{\alpha^x}{\ln(\alpha)} \quad (\text{B.17})$$

$$\frac{d}{dx} \alpha^x = \frac{d\alpha^x}{dx} = \alpha^x \ln(\alpha) \quad (\text{B.18})$$

B.5 Leibnitz's Rule

Lemma B.0.2 (Leibnitz's Rule). *Given*

$$g(t) = \int_{a(t)}^{b(t)} f(x, t) dx$$

with $a(t)$ and $b(t)$ differentiable in t and $\frac{\partial f(x, t)}{\partial t}$ continuous in both t and x , then

$$\frac{d}{dt} g(t) = \frac{dg(t)}{dt} = \int_{a(t)}^{b(t)} \frac{\partial f(x, t)}{\partial t} dx + f[b(t), t] \frac{db(t)}{dt} - f[a(t), t] \frac{da(t)}{dt} \quad (\text{B.19})$$

C Laplace Transform

C.1 Laplace Transform

Defn C.1.1 (Laplace Transform). The *Laplace transformation* operation is denoted as $\mathcal{L}\{x(t)\}$ and is defined as

$$X(s) = \int_{-\infty}^{\infty} x(t)e^{-st} dt \quad (\text{C.1})$$

C.2 Inverse Laplace Transform

Defn C.2.1 (Inverse Laplace Transform). The *inverse Laplace transformation* operation is denoted as $\mathcal{L}^{-1}\{X(s)\}$ and is defined as

$$x(t) = \frac{1}{2j\pi} \int_{\sigma-\infty}^{\sigma+\infty} X(s)e^{st} ds \quad (\text{C.2})$$

C.3 Properties of the Laplace Transform

C.3.1 Linearity

The Laplace Transform is a linear operation, meaning it obeys the laws of linearity. This means Equation (C.3) must hold.

$$x(t) = \alpha_1 x_1(t) + \alpha_2 x_2(t) \quad (\text{C.3a})$$

$$X(s) = \alpha_1 X_1(s) + \alpha_2 X_2(s) \quad (\text{C.3b})$$

C.3.2 Time Scaling

Scaling in the time domain (expanding or contracting) yields a slightly different transform. However, this only makes sense for $\alpha > 0$ in this case. This is seen in Equation (C.4).

$$\mathcal{L}\{x(\alpha t)\} = \frac{1}{\alpha} X\left(\frac{s}{\alpha}\right) \quad (\text{C.4})$$

C.3.3 Time Shift

Shifting in the time domain means to change the point at which we consider $t = 0$. Equation (C.5) below holds for shifting both forward in time and backward.

$$\mathcal{L}\{x(t-a)\} = X(s)e^{-as} \quad (\text{C.5})$$

C.3.4 Frequency Shift

Shifting in the frequency domain means to change the complex exponential in the time domain.

$$\mathcal{L}^{-1}\{X(s-a)\} = x(t)e^{at} \quad (\text{C.6})$$

C.3.5 Integration in Time

Integrating in time is equivalent to scaling in the frequency domain.

$$\mathcal{L}\left\{\int_0^t x(\lambda) d\lambda\right\} = \frac{1}{s} X(s) \quad (\text{C.7})$$

C.3.6 Frequency Multiplication

Multiplication of two signals in the frequency domain is equivalent to a convolution of the signals in the time domain.

$$\mathcal{L}\{x(t) * v(t)\} = X(s)V(s) \quad (\text{C.8})$$

C.3.7 Relation to Fourier Transform

The Fourier transform looks and behaves very similarly to the Laplace transform. In fact, if $X(\omega)$ exists, then Equation (C.9) holds.

$$X(s) = X(\omega)|_{\omega=\frac{s}{j}} \quad (\text{C.9})$$

C.4 Theorems

There are 2 theorems that are most useful here:

1. Initial Value Theorem
2. Final Value Theorem

Theorem C.1 (Initial Value Theorem). *The Initial Value Theorem states that when the signal is treated at its starting time, i.e. $t = 0^+$, it is the same as taking the limit of the signal in the frequency domain.*

$$x(0^+) = \lim_{s \rightarrow \infty} sX(s)$$

Theorem C.2 (Final Value Theorem). *The Final Value Theorem states that when taking a signal in time to infinity, it is equivalent to taking the signal in frequency to zero.*

$$\lim_{t \rightarrow \infty} x(t) = \lim_{s \rightarrow 0} sX(s)$$

C.5 Laplace Transform Pairs

Time Domain	Frequency Domain
$x(t)$	$X(s)$
$\delta(t)$	1
$\delta(t - T_0)$	e^{-sT_0}
$\mathcal{U}(t)$	$\frac{1}{s}$
$t^n \mathcal{U}(t)$	$\frac{n!}{s^{n+1}}$
$\mathcal{U}(t - T_0)$	$\frac{e^{-sT_0}}{s}$
$e^{at} \mathcal{U}(t)$	$\frac{1}{s-a}$
$t^n e^{at} \mathcal{U}(t)$	$\frac{n!}{(s-a)^{n+1}}$
$\cos(bt) \mathcal{U}(t)$	$\frac{s}{s^2+b^2}$
$\sin(bt) \mathcal{U}(t)$	$\frac{b}{s^2+b^2}$
$e^{-at} \cos(bt) \mathcal{U}(t)$	$\frac{s+a}{(s+a)^2+b^2}$
$e^{-at} \sin(bt) \mathcal{U}(t)$	$\frac{b}{(s+a)^2+b^2}$
$re^{-at} \cos(bt + \theta) \mathcal{U}(t)$	$\begin{cases} a : \frac{sr \cos(\theta) + ar \cos(\theta) - br \sin(\theta)}{s^2 + 2as + (a^2 + b^2)} \\ b : \frac{1}{2} \left(\frac{re^{j\theta}}{s+a-jb} + \frac{re^{-j\theta}}{s+a+jb} \right) \\ c : \frac{As+B}{s^2+2as+c} \begin{cases} r = \sqrt{\frac{A^2c+B^2-2ABa}{c-a^2}} \\ \theta = \arctan\left(\frac{Aa-B}{A\sqrt{c-a^2}}\right) \end{cases} \end{cases}$
$e^{-at} \left(A \cos(\sqrt{c-a^2}t) + \frac{B-Aa}{\sqrt{c-a^2}} \sin(\sqrt{c-a^2}t) \right) \mathcal{U}(t)$	$\frac{As+B}{s^2+2as+c}$

C.6 Higher-Order Transforms

Time Domain	Frequency Domain
$x(t)$	$X(s)$
$x(t) \sin(\omega_0 t)$	$\frac{j}{2} (X(s + j\omega_0) - X(s - j\omega_0))$
$x(t) \cos(\omega_0 t)$	$\frac{1}{2} (X(s + j\omega_0) + X(s - j\omega_0))$
$t^n x(t)$	$(-1)^n \frac{d^n}{ds^n} X(s) \quad n \in \mathbb{N}$
$\frac{d^n}{dt^n} x(t)$	$s^n X(s) - \sum_{i=0}^{n-1} s^{n-1-i} \frac{d^i}{dt^i} x(t) _{t=0^-} \quad n \in \mathbb{N}$