

COMPLEX VECTORS – AN INTRODUCTION

REVIEW OF COMPLEX NUMBERS

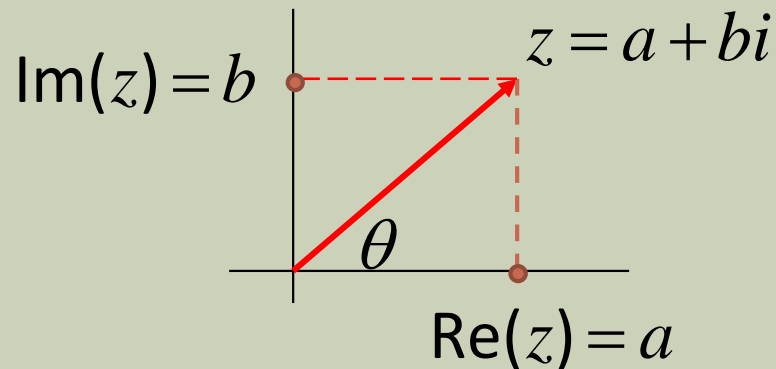
Recall that if $z = a + bi$ is a complex number, then:

- 1) $\operatorname{Re}(z) = a$ and $\operatorname{Im}(z) = b$ are called the **real part** of z and **imaginary part** of z , respectively.
- 2) $|z| = \sqrt{a^2 + b^2}$ is called the **modulus** (or **absolute value**) of z .
- 3) $\bar{z} = a - bi$ is called the **complex conjugate** of z .
- 4) $\bar{z}z = (a - bi)(a + bi) = a^2 + b^2 = |z|^2$.

REVIEW OF COMPLEX NUMBERS

Recall that if $z = a + bi$ is a complex number, then:

5) The angle θ in the figure below is called the **argument** of z .



6) $\text{Re}(z) = |z| \cos \theta$, $\text{Im}(z) = |z| \sin \theta$.

7) $z = |z|(\cos \theta + i \sin \theta)$ is called the **polar form** of z .

VECTORS IN \mathbb{C}^n

So far, we have dealt with vectors in \mathbb{R}^n , where each of the n component in the vector $\mathbf{u} = (u_1, u_2, \dots, u_n)$ is a real number.

For example, $\mathbf{u} = (1, \pi, -0.5) \in \mathbb{R}^3$.

We are aware that complex numbers can be represented as $a + bi$ where a, b are real numbers.

$$i = \sqrt{-1}$$

This gives a natural extension to define \mathbb{C}^n as follows:

$$\mathbf{v} = (v_1, v_2, \dots, v_n) \in \mathbb{C}^n \text{ if and only if for each } i, v_i \in \mathbb{C}.$$

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We are aware that complex numbers can be represented as $a + bi$ where a, b are real numbers. This gives a natural extension to define \mathbb{C}^n as follows:

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For example,

$$\mathbf{v} = (2 - 5i, 3, -4 + 2i) \in \mathbb{C}^3.$$

VECTORS IN \mathbb{C}^n

A vector $\mathbf{v} \in \mathbb{C}^n$ can be split into real and imaginary parts:

$$\begin{aligned}\mathbf{v} &= (a_1 + b_1 i, a_2 + b_2 i, \dots, a_n + b_n i) \\ &= (a_1, a_2, \dots, a_n) + i(b_1, b_2, \dots, b_n) = \operatorname{Re}(\mathbf{v}) + i \operatorname{Im}(\mathbf{v})\end{aligned}$$

$$\begin{aligned}\overline{\mathbf{v}} &= (a_1 - b_1 i, a_2 - b_2 i, \dots, a_n - b_n i) \\ &= (a_1, a_2, \dots, a_n) - i(b_1, b_2, \dots, b_n) = \operatorname{Re}(\mathbf{v}) - i \operatorname{Im}(\mathbf{v})\end{aligned}$$

ALGEBRAIC PROPERTIES OF COMPLEX CONJUGATE

Let \mathbf{u} and \mathbf{v} be vectors in \mathbb{C}^n and if k is a scalar, then:

$$1) \overline{\overline{\mathbf{u}}} = \mathbf{u} \quad 2) \overline{k\mathbf{u}} = \overline{k}(\overline{\mathbf{u}}) \quad 3) \overline{\mathbf{u} + \mathbf{v}} = \overline{\mathbf{u}} + \overline{\mathbf{v}} \quad 4) \overline{\mathbf{u} - \mathbf{v}} = \overline{\mathbf{u}} - \overline{\mathbf{v}}$$

COMPLEX DOT PRODUCT

Let $\mathbf{u} = (u_1, u_2, \dots, u_n)$ and $\mathbf{v} = (v_1, v_2, \dots, v_n)$ be vectors in \mathbb{C}^n .

The complex dot product of \mathbf{u} with \mathbf{v} is:

$$\mathbf{u} \cdot \mathbf{v} = u_1 \overline{v_1} + u_2 \overline{v_2} + \dots + u_n \overline{v_n}$$

The Euclidean norm on \mathbb{C}^n is:

$$\|\mathbf{v}\| = \sqrt{\mathbf{v} \cdot \mathbf{v}} = \sqrt{|v_1|^2 + |v_2|^2 + \dots + |v_n|^2}$$

Unit vector: $\|\mathbf{v}\| = 1$

Orthogonal vectors: $\mathbf{u} \cdot \mathbf{v} = 0$

EXAMPLE

Find $\mathbf{u} \cdot \mathbf{v}$, $\mathbf{v} \cdot \mathbf{u}$, $\|\mathbf{u}\|$ and $\|\mathbf{v}\|$ for the vectors

$$\mathbf{u} = (1+i, i, 3-i) \text{ and } \mathbf{v} = (1+i, 2, 4i).$$

$$\begin{aligned}\mathbf{u} \cdot \mathbf{v} &= (1+i)(\overline{1+i}) + i(\overline{2}) + (3-i)(\overline{4i}) \\ &= (1+i)(1-i) + i(2) + (3-i)(-4i) = 1 - i^2 + 2i - 12i + 4i^2 \\ &= 1 - 3 - 10i = \underline{-2 - 10i}\end{aligned}$$

$$\begin{aligned}\mathbf{v} \cdot \mathbf{u} &= (1+i)(\overline{1+i}) + 2(\overline{i}) + (4i)(\overline{3-i}) \\ &= (1+i)(1-i) + 2(-i) + (4i)(3+i) = 1 - i^2 - 2i + 12i + 4i^2 \\ &= 1 - 3 + 10i = \underline{-2 + 10i}\end{aligned}$$

EXAMPLE

Find $\mathbf{u} \cdot \mathbf{v}$, $\mathbf{v} \cdot \mathbf{u}$, $\|\mathbf{u}\|$ and $\|\mathbf{v}\|$ for the vectors

$$\mathbf{u} = (1+i, i, 3-i) \text{ and } \mathbf{v} = (1+i, 2, 4i).$$

$$\|\mathbf{u}\| = \sqrt{\mathbf{u} \cdot \mathbf{u}} = \sqrt{|1+i|^2 + |i|^2 + |3-i|^2} = \sqrt{2+1+10} = \sqrt{13}$$

$$\|\mathbf{v}\| = \sqrt{\mathbf{v} \cdot \mathbf{v}} = \sqrt{|1+i|^2 + |2|^2 + |4i|^2} = \sqrt{2+4+16} = \sqrt{22}$$

THEOREM

Let \mathbf{u}, \mathbf{v} and \mathbf{w} be vectors in \mathbb{C}^n and if k is a scalar, then:

(a) $\mathbf{u} \cdot \mathbf{v} = \overline{\mathbf{v} \cdot \mathbf{u}}$ (antisymmetry property)

(b) $\mathbf{u} \cdot (\mathbf{v} + \mathbf{w}) = \mathbf{u} \cdot \mathbf{v} + \mathbf{u} \cdot \mathbf{w}$ (distributive property)

(c) $k(\mathbf{u} \cdot \mathbf{v}) = (k\mathbf{u}) \cdot \mathbf{v}$

(d) $\mathbf{u} \cdot k\mathbf{v} = \overline{k}(\mathbf{u} \cdot \mathbf{v})$

(e) $\mathbf{v} \cdot \mathbf{v} \geq 0$ and $\mathbf{v} \cdot \mathbf{v} = 0$ if and only if $\mathbf{v} = \mathbf{0}$

THEOREM (COMPLEX EIGENVALUES)

If λ is an eigenvalue of a (real) matrix A of order n , and if x is a corresponding eigenvector, then $\bar{\lambda}$ is also an eigenvalue of A and \bar{x} is a corresponding eigenvector.

EXAMPLE

Show that $A = \begin{pmatrix} 1 & 1 \\ -2 & 3 \end{pmatrix}$ is diagonalizable by finding a matrix P with complex entries that diagonalizes A .

Solution:

$$\det(\lambda I - A) = \begin{vmatrix} \lambda - 1 & -1 \\ 2 & \lambda - 3 \end{vmatrix} = (\lambda - 1)(\lambda - 3) + 2 = \lambda^2 - 4\lambda + 5$$

$$\det(\lambda I - A) = 0 \Leftrightarrow \lambda = \frac{4 \pm \sqrt{16 - 4(1)(5)}}{2} \Rightarrow \lambda = 2 + i \text{ or } 2 - i$$

EXAMPLE

Solution:

$$\lambda_1 = 2 + i: \begin{pmatrix} 2+i-1 & -1 \\ 2 & 2+i-3 \end{pmatrix} \begin{pmatrix} x \\ y \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \end{pmatrix}$$

$$\left(\begin{array}{cc|c} 1+i & -1 & 0 \\ 2 & -1+i & 0 \end{array} \right) \xrightarrow{R_2 - \frac{2}{1+i}R_1} \left(\begin{array}{cc|c} 1+i & -1 & 0 \\ 0 & 0 & 0 \end{array} \right)$$

$$\begin{cases} x = \frac{s}{2}(1-i) \\ y = s \end{cases} \Rightarrow \begin{pmatrix} x \\ y \end{pmatrix} = s \begin{pmatrix} 1-i \\ 2 \end{pmatrix} \Rightarrow E_{\lambda_1} = \text{span} \left\{ \begin{pmatrix} 1-i \\ 2 \end{pmatrix} \right\}$$

EXAMPLE

Solution:

$$\lambda_2 = 2 - i: \begin{pmatrix} 2 - i - 1 & -1 \\ 2 & 2 - i - 3 \end{pmatrix} \begin{pmatrix} x \\ y \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \end{pmatrix}$$

$$\left(\begin{array}{cc|c} 1 - i & -1 & 0 \\ 2 & -1 - i & 0 \end{array} \right) \xrightarrow{R_2 - \frac{2}{1-i} R_1} \left(\begin{array}{cc|c} 1 - i & -1 & 0 \\ 0 & 0 & 0 \end{array} \right)$$

$$\begin{cases} x = \frac{s}{2}(1+i) \\ y = s \end{cases} \Rightarrow \begin{pmatrix} x \\ y \end{pmatrix} = s \begin{pmatrix} 1+i \\ 2 \end{pmatrix} \Rightarrow E_{\lambda_2} = \text{span} \left\{ \begin{pmatrix} 1+i \\ 2 \end{pmatrix} \right\}$$

EXAMPLE

Solution:

$$\lambda_1 = 2 + i:$$

$$\lambda_2 = 2 - i:$$

$$E_{\lambda_1} = \text{span} \left\{ \begin{pmatrix} 1 - i \\ 2 \end{pmatrix} \right\}$$

$$E_{\lambda_2} = \text{span} \left\{ \begin{pmatrix} 1 + i \\ 2 \end{pmatrix} \right\}$$

Let $\mathbf{P} = \begin{pmatrix} 1 - i & 1 + i \\ 2 & 2 \end{pmatrix}$, then $\mathbf{A} = \mathbf{P}\mathbf{D}\mathbf{P}^{-1}$ where

$$\mathbf{D} = \begin{pmatrix} \lambda_1 & 0 \\ 0 & \lambda_2 \end{pmatrix} = \begin{pmatrix} 2 + i & 0 \\ 0 & 2 - i \end{pmatrix}$$

SUMMARY

- 1) A quick review of complex numbers
(e.g modulus, conjugate)
- 2) Vectors in \mathbb{C}^n .
- 3) Complex dot product and some properties.
- 4) Complex eigenvalues always occur in pairs and so do the conjugate eigenvectors.