UPPSALA UNIVERSITET

LECTURE NOTES

Complex Analysis

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1. Intro

In this course, we shall study functions $f:\mathbb{C}\to\mathbb{C}$ (or more generally, $f:D\to\mathbb{C}$ where $D\subseteq\mathbb{C}$)

Definition/Sats 1.1: Complex Number

A complex number is a number of the form x+iy, where $x,y\in\mathbb{R}$

Two complex numbers $z_1 = x_1 + iy_1$ and $z_2 = x_2 + iy_2$ are said to be equal iff $x_1 = x_2$ and $y_1 = y_2$

Anmärkning:

The number x is called the real part (Re(z) = x) of the complex number, and y is called the imaginary part (Im(z) = y) of the complex number

Anmärkning:

The set of all complex numbers is denoted by $\mathbb C$

Anmärkning:

 \mathbb{C} is the *smallest* field extension to \mathbb{R} that is algebraically closed.

Anmärkning:

$$i^2 = -1$$

1.1. Operations over \mathbb{C} .

We define the operations addition and multiplication of two complex unmebrs as follows:

Definition/Sats 1.2: Addition of complex numbers

$$(x_1 + iy_1) + (x_2 + iy_2) = (x_1 + x_2) + i(y_1 + y_2)$$

Definition/Sats 1.3: Multiplication of complex numbers

$$(x_1 + iy_1) \cdot (x_2 + iy_2) = x_1x_2 - y_1y_2 + i(x_1y_2 + x_2y_1)$$

With respect to these two operations, C forms a commutative field.

This means that the following holds for addition:

- $z_1 + z_2 = z_2 + z_1$
- $z_1 + (z_2 + z_3) = (z_1 + z_2) + z_3$

And for multiplication:

- $\bullet \ z_1 z_2 = z_2 z_1$
- $\bullet \ z_1(z_2z_3) = (z_1z_2)z_3$
- $\bullet \ z_1(z_2+z_3)=z_1z_2+z_1z_3$

Definition/Sats 1.4: Complex conjugate

The complex conjugate of a complex number z = x + iy, denoted by \overline{z} , is defined by $\overline{z} = x - iy$

The following holds for the complex conjugate:

- $\bullet \ \overline{z_1 + z_2} = \overline{z_1} + \overline{z_2}$
- $\frac{\overline{z_1} \cdot \overline{z_2}}{\overline{z_1}} = \frac{\overline{z_1}}{\overline{z_2}}$ $\frac{\overline{z_1}}{\overline{z_2}} = \frac{\overline{z_1}}{\overline{z_2}}$ $\frac{\overline{z_2}}{\overline{z}} = z$

Anmärkning:
$$\operatorname{Re}(z) = \frac{z + \overline{z}}{2}$$

$$\operatorname{Im}(z) = \frac{z - \overline{z}}{2i}$$

Anmärkning:

Multiplication by i is simply rotation by $\frac{\pi}{2}$ counterclockwise.

Definition/Sats 1.5

Let $z \in \mathbb{C}$. Then there exists a $w \in \mathbb{C}$ such that $w^2 = z$ (where -w also satisfies this equation)

Bevis 1.1

Let z = a + bi and w = x + iy such that $a + bi = (x + iy)^2 = (x^2 - y^2) + i(2xy)$

Then $a = x^2 - y^2$ and b = 2xyWe also know that $|z| = a^2 + b^2 = \left| x^2 + y^2 \right|^2 = (x^2 - y^2)^2 + 4x^2y^2$

Therefore, $x^2 + y^2 = \sqrt{a^2 + b^2}$ and:

$$-x^{2} + y^{2} = -a$$

$$x^{2} + y^{2} = \sqrt{a^{2} + b^{2}}$$

$$\Rightarrow y^{2} = \frac{-a + \sqrt{a^{2} + b^{2}}}{2}$$

Now let $\alpha = \sqrt{\frac{a + \sqrt{a^2 + b^2}}{2}}$ and $\beta = \sqrt{\frac{-a + \sqrt{a^2 + b^2}}{2}}$ and let $\sqrt{\text{denote the positive square root}}$

If b is positive, then either $x = \alpha, y = \beta$ or $x = -\alpha, y = -\beta$

If b is negative, then either $x = \alpha, y = -\beta$ or $x = -\alpha, y = \beta$

Therefore, the equation has solutions $\pm(\alpha + \mu\beta i)$ where $\mu = 1$ if $b \ge 0$ and $\mu = -1$ if b < 0

Anmärkning:

From the proof above, we can conclude the following:

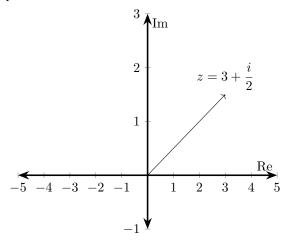
- The square roots of a complex number are real

 ⇔ the complex number is real and positive
- The square roots of a complex number are purely imaginary

 ⇔ the complex number is real and negative
- \bullet The two square roots of a number coincide \Leftrightarrow the complex number is zero

1.2. Cartesian representation.

It is natural to represent a complex number z = x + iy as a tuple (x, y), and we can therefore represent it in the standard cartesian plane:



Anmärkning:

This is sometimes called the *complex plane*

Definition/Sats 1.6: Absolute value/Modulus

The absolute value of a complex number z = x + iy (geometrically the length of the vector), denoted by |z|, is defined by

$$|z| = \sqrt{x^2 + y^2}$$

It holds that:

- $|z|^2 = z \cdot \overline{z}$ $|z_1 \cdot z_2| = |z_1| \cdot |z_2|$

Anmärkning:

Every $z \in \mathbb{C}$ such that $z \neq 0$ (that is, $x \neq 0$ or $y \neq 0$) has a multiplicative inverse $\frac{1}{z}$ given by:

$$\frac{1}{z} = \frac{\overline{z}}{|z|^2}$$

Definition/Sats 1.7: Triangle inequality

For $z_1, z_2 \in \mathbb{C}$, it holds that $|z_1 + z_2| \le |z_1| + |z_2|$

Lemma 1.1: Reversed triangle inequality

For $z_1, z_2 \in \mathbb{C}$, it holds that:

$$||z_1| - |z_2|| \le |z_1 - z_2|$$

Bevis 1.2

$$z_1 = |(z_1 - z_2) + z_2| \le |z_1 - z_2| + |z_2|$$

So that
$$|z_1| - |z_2| \le |z_1 - z_2|$$

The following properties holds:

- $\bullet ||z_1 \cdot z_2| = |z_1| \cdot |z_2|$
- $\bullet \begin{vmatrix} z_1 \\ z_2 \end{vmatrix} = \frac{|z_1|}{|z_2|}$ $\bullet -|z| \le \operatorname{Re}(z) \le |z|$ $\bullet -|z| \le \operatorname{Im}(z) \le |z|$

- $|\overline{z}| = |z|$
- $|z_1 + z_2| \le |z_1| + |z_2|$ $|z_1 z_2| \ge ||z_1| |z_2||$
- $|z_1w_1 z_2| \le ||z_1| |z_2||$ $|z_1w_1 + \dots + z_nw_n| \le \sqrt{|z_1|^2 + \dots + |z_n|^2} \cdot \sqrt{|w_1|^2 + \dots + |w_n|^2}$

1.3. Polar form.

Let $z = x + iy \neq 0$. The point $\left(\frac{x}{|z|}, \frac{y}{|z|}\right)$ lies on the unit circle, and hence there exists θ such that:

$$\frac{x}{|z|} = \cos(\theta)$$
 $\frac{y}{|z|} = \sin(\theta)$

Therefore z = x + iy can be written as:

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

Where r = |z| is uniquely determined by z, while θ is 2π -periodic. This is called the *polar form* of z and just as the cartesian representation requires a tuple of information $(|z|, \theta)$

Definition/Sats 1.8: Argument

The argument of a complex number z, denoted by arg(z), is the angle θ between z and the real number line in the complex plane

Anmärkning:

Since the argument is 2π periodic, the angle is usually given as $\theta + k2\pi$ $k \in \mathbb{Z}$, but we are only intersted

This θ is called the *principal value* of $\arg(z)$, denoted by $\operatorname{Arg}(z)$ and belongs to $(-\pi, \pi]$

Anmärkning:

We are always allowed to change an angle by multiples of 2π , the principal value argument is the angle after changing the argument such that it lies between $(-\pi, \pi]$

Anmärkning:

A specification of choosing a particular range for the angles is called choosing a branch of the argument. Also, note that Arg(z) is "discontinuous" along the negative real axis. This is called a branch-cut

Suppose
$$z_1 = r_1(\cos(\theta_1) + i\sin(\theta_1)), z_2 = r_2(\cos(\theta_2) + i\sin(\theta_2))$$

Then:

$$z_1 \cdot z_2 = r_1 r_2(\cos(\theta_1) + i\sin(\theta_1))(\cos(\theta_2) + i\sin(\theta_2))$$

= $r_1 r_2[(\cos(\theta_1)\cos(\theta_2) - \sin(\theta_1)\sin(\theta_2)) + i(\sin(\theta_1)\cos(\theta_2) + \cos(\theta_1)\sin(\theta_2))]$
= $r_1 r_2[\cos(\theta_1 + \theta_2) + i\sin(\theta_1 + \theta_2))$

Anmärkning:

$$\bullet |z_1 \cdot z_2| = |z_1| \cdot |z_2|$$

$$\bullet \ \operatorname{arg}(z_1 \cdot z_2) = \operatorname{arg}(z_1) + \operatorname{arg}(z_2)$$

1.4. Exponential form.

Definition/Sats 1.9

For
$$z = x + iy \in \mathbb{C}$$
, let $e^z = e^x(\cos(y) + i\sin(y))$

Anmärkning:

$$e^{iy} = \cos(y) + i\sin(y)$$
 $y \in \mathbb{R}$ (Eulers formula)

We can see that the definition holds through some Taylor expansions:

$$e^{z} = e^{x+iy} = e^{x} \cdot e^{iy}$$

$$e^{iy} = 1 + iy + \frac{(iy)^{2}}{2!} + \frac{(iy)^{3}}{3!} + \frac{(iy)^{4}}{4!} + \cdots$$

$$\Rightarrow e^{iy} = 1 + iy - \frac{\theta^{2}}{2!} - i\frac{\theta^{3}}{3!} + \frac{\theta^{4}}{4!} + \cdots = \underbrace{\left(1 - \frac{\theta^{2}}{2!} + \frac{\theta^{4}}{4!} - \cdots\right)}_{\cos(\theta)} + i\underbrace{\left(\theta - \frac{\theta^{3}}{3!} + \frac{\theta^{5}}{5!} - \cdots\right)}_{\sin(\theta)}$$

$$\Rightarrow e^{z} = e^{x}(\cos(\theta) + i\sin(\theta))$$

Anmärkning:

One can through comparing see that $|e^z| = e^x$, and that $|e^{iy}| = 1$

Properties of the exponential form:

- $\bullet \ e^{z+w} = e^z e^w \quad \forall z, w \in \mathbb{C}$
- $e^z \neq 0 \quad \forall z \in \mathbb{C}$
- $x \in \mathbb{R} \Rightarrow e^x > 1$ if x > 0 and $e^x < 1$ if x < 0
- $\bullet |e^{x+iy}| = e^x$
- $e^{i\pi/2} = i$ $e^{i\pi} = -1$ $e^{3i\pi/2} = -1$ $e^{2i\pi} = 1$
- e^z is 2π -periodic
- $e^z = 1 \Leftrightarrow z = 2\pi ki$ $k \in \mathbb{Z}$

Definition/Sats 1.10: deMoivre's formula

For
$$n \in \mathbb{Z}$$
, $(r(\cos(\theta) + i\sin(\theta)))^n = r^n(\cos(n\theta) + i\sin(n\theta))$

1.5. Logarithmic form.

In real analysis, we have defined the logarithm as the inverse of e^x . This has previously worked since for $x \in \mathbb{R}$, e^x is injective.

The problem is that for e^z where $z \in \mathbb{C}$, it is not injective and should therefore not have an inverse.

Given $z \in \mathbb{C} \setminus \{0\}$, we define $\ln(z)$ as the cut of all $w \in \mathbb{C}$ whose image undre the exponential form is z, i.e $w = \ln(z) \Leftrightarrow z = e^w$.

Here, $\ln(z)$ is a multivaled form

We can use the fact that $|z| = r = e^x$ to derive some interesting properties of the logarithm:

$$z = re^{i\theta} \qquad w = u + iv$$
 If $z = e^w \Leftrightarrow re^{i\theta} = e^u \cdot e^{iv}$
$$\Leftrightarrow u = \ln(r) = \ln(|z|) \qquad v = \theta + k2\pi = \arg(z) \quad k \in \mathbb{Z}$$

Definition/Sats 1.11: Complex logarithm

For $z \neq 0$, we define the complex logarithm for $z \in \mathbb{C}$ as:

$$\ln(z) = \ln(|z|) + i \cdot \arg(z)$$

$$= \ln(|z|) + i(\operatorname{Arg}(z) + k2\pi) \quad k \in \mathbb{Z}$$

2. Elementary complex functions

Branching is not an exclusive phenomenon to the argument, it can be done everywhere

2.1. Branches of the complex logarithm.

In Definition 1.11, we defined the complex logarithm as:

$$\ln(|z|) + i \cdot \arg(z)$$

We also added a line below it, to show that the definition holds for the principal value argument (with multiples of 2π).

If we remove the multiples, we have branched the complex logarithm and obtained a single-valued function:

Definition/Sats 2.12: Principal logarithm

By branching the argument of the complex logarithm, we obtain the principal logarithm:

$$\operatorname{Ln}(z) = \ln(|z|) + i \cdot \operatorname{Arg}(z)$$

Anmärkning:

We have essentially extended the "normal" logarithm, which is defined on $(0, \infty)$, to be defined on $\mathbb{C}\setminus\{0\}$

Anmärkning:

The principal logarithm is discontinuous for negative reals, since their principal value argument is $= -\pi$, but the principal value argument is discontinuous at $-\pi$. This is the so called *branch-cut*

Anmärkning:

Even though the principal logarithm is discontinuous for negative reals, it is not undefined. Any negative real number z will have $Arg(z) = \pi$, which the logarithm very much is defined for.

Anmärkning:

When branching, we do not necessarily have to pick $(-\pi, \pi]$, we can pick any interval $(\alpha, \alpha + 2\pi]$. This is usually denoted by \arg_{α} .

2.2. Complex mappings.

One can think of a complex mapping $f: \mathbb{C} \to \mathbb{C}$ as f(z) = f(x+iy) = w = u+ivThen it becomes clear which regions map to where by drawing them in their respective z-plane and w-plane.

2.3. Complex powers.

Given $z \in \mathbb{C}$, consider the following equation:

$$(1) w^u = z$$

The set of all solutions w of (1) is denoted $z^{1/n}$ m and is called the n-th root of z.

Anmärkning:

If
$$z = 0$$
, then $w = 0$

Suppose $z \neq 0$, then we may write $w = |w| e^{i\alpha}$ and $z = |z| e^{i\theta}$ By deMoivre's formula, (1) becomes:

$$|w|^n e^{in\alpha} = |z| e^{i\theta}$$

Then, the following follows:

Notice now that every $k \in \mathbb{Z}$ gives a solution to (1)

Since sine and cosine are both 2π -periodic, then only $k=0,1,\cdots,n-1$ actually give different solutions (since $k=n\Rightarrow \alpha=\frac{\theta}{n}+n\frac{2\pi}{n}$)

Suppose $z \neq 0$. For $n \in \mathbb{Z}$ it holds that:

$$z^n = e^{n \ln{(z)}}$$

For every value that $\ln(z)$ attains.

It is also true, that for $n = 1, 2, 3, \cdots$:

$$\frac{1}{z n} = \frac{1}{e^{\ln(z)}}$$

We can let $n \in \mathbb{C}$, and obtain the following definition:

Definition/Sats 2.13: Complex power

For $\alpha \in \mathbb{C}$, let:

$$z^{\alpha} = e^{\alpha \ln(z)} \qquad z \neq 0$$

Anmärkning:

This makes z^{α} a multivalued function, but it is possible to have a single-valued output from it.

Definition/Sats 2.14

Let $a, b \in \mathbb{C}$ where $a \neq 0$. Then a^b is single-valued (does not depend on the choice of branch for the logarithm) $\Leftrightarrow b \in \mathbb{Z}$

If $b \in \mathbb{Q}$ and is in lowest form (that is, $b = \frac{p}{q}$ where p, q have no common factors), then a^b has exactly q distinct values (the q:th roots of a^p)

If $b \in \mathbb{C} \setminus \mathbb{Q}$, then a^b has infinetly many values.

Bevis 2.1

Chose some interval (branch), say $[0,2\pi)$, for the arg function and let $\ln(z)$ be the corresponding branch of the logarithm. If we chose another branch, we would have $\ln(a) + 2\pi kbi$ rather than $\ln(a)$ (where $k \in \mathbb{Z}$)

Therefore, $a^b = e^{b \ln(a) + 2\pi kbi} = e^{b \ln(a)} \cdot e^{2\pi ki}$

Notice that $e^{2\pi kbi}$ stays the same regardles of $b \in \mathbb{Z}$, as long as it is an integer.

In the same way, it can be shown that $e^{2\pi kip/q}$ has q distinct values if p, q have no common factor.

If b is irrational, and if $e^{2\pi kbi} = e^{2\pi mbi}$, then it follows that $e^{(2\pi bi)(k-m)} = 1$, and therefore b(k-m) is an integer.

Since b is irrational, then n - m = 0

Just as before, whenever we are dealing with the argument, the argument (heh) of branching comes up. We can chose to branch z^{α} :

$$z^{\alpha} = e^{\alpha \operatorname{Ln}(z)}$$

2.4. Trigonometric and Hyperbolic functions.

We have the following:

$$\begin{cases}
e^{iy} = \cos(y) + i\sin(y) \\
e^{-iy} = \cos(y) - i\sin(y)
\end{cases} \Rightarrow \begin{cases}
\cos(y) = \frac{e^{iy} + e^{-iy}}{2} \\
\sin(y) = \frac{e^{iy} - e^{-iy}}{2i}
\end{cases}$$

In fact, this will be used in the definition of the complex valued trigonometric functions:

Definition/Sats 2.15: Complex sine and cosine

For $z \in \mathbb{C}$, we define:

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

Recall that the definition of the hyperbolic trigonometric functions are defined using reals. When defining them for complex numbers, we just extend their domain:

Definition/Sats 2.16: Complex hyperbolic functions

For $z \in \mathbb{C}$, we define:

$$\cosh(z) = \frac{e^z + e^{-z}}{2} \qquad \sinh(z) = \frac{e^z - e^{-z}}{2}$$

Now we can look at how the addition formulas for sine and cosine change when the input is complex:

• Sine:

$$\sin(x+iy) = \frac{e^{i(x+iy)} - e^{-i(x+iy)}}{2i} = \frac{e^{ix-y} - e^{-ix+y}}{2i}$$

$$\Rightarrow \frac{e^{-y}(\cos(x) + i\sin(x)) - e^{y}(\cos(x) - i\sin(x))}{2i} = \frac{(e^{-y} - e^{y})\cos(x) + i(e^{y} - e^{-y})\sin(x)}{2i}$$

$$= \frac{(e^{-y} - e^{y})\cos(x)}{2i} + \frac{(e^{y} - e^{-y})\sin(x)}{2}$$

$$i^{-1} = -i \xrightarrow{2} \underbrace{\frac{(e^{y} - e^{-y})}{2}i\cos(x) + \underbrace{\frac{(e^{y} + e^{-y})}{2}\sin(x)}_{\cosh(y)}}_{\cosh(y)} \sin(x)$$

• Cosine:

$$\cos(x + iy) = \frac{e^{i(x+iy)+}e^{-i(x+iy)}}{2} = \frac{e^{ix-y} + e^{-ix+y}}{2}$$

$$= \frac{e^{-y}(\cos(x) + i\sin(x)) + e^{y}(\cos(x) - i\sin(x))}{2} = \frac{\cos(x)(e^{y} + e^{-y}) + i(e^{-y} - e^{y})\sin(x)}{2}$$

$$= \underbrace{\frac{e^{y} + e^{-y}}{2}\cos(x) - \underbrace{\frac{e^{y} - e^{-y}}{2}}_{\sinh(y)}i\sin(x)}_{\sinh(y)}$$

This leads us to the following:

Definition/Sats 2.17: Addition formulas for complex trigonometric functions

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

Anmärkning:

Both sine and cosine can be defined as the unique solution to an ODE, namely:

$$f''(x) + f(x) = 0$$
 $f(0) = 0, f'(0) = 1$ $f(x) = \sin(x)$

$$f''(x) + f(x) = 0$$
 $f(0) = 1, f'(0) = 0$ $f(x) = \cos(x)$

2.5. Mapping properties of sin(z).

Let $f(z) = \sin(z)$ in $-\frac{\pi}{2} < \text{Re}(z) < \frac{\pi}{2}$, let A be the set of points allowed with respect to the above constraint and let B be the mapping of those points by $\sin(A)$

Claim: $f: A \to B$ is a bijective mapping

Bevis 2.2

Take a $z \in \mathbb{C}$ z = x + iy $-\frac{\pi}{2} < x < \frac{\pi}{2}$.

Then:

$$f(z) = \sin(x + iy) = \sin(x)\cosh(y) + i\cos(x)\sinh(y)$$

$$f(z) \in \mathbb{R} \Leftrightarrow \cos(x)\sinh(y) = 0 \Leftrightarrow \sinh(y) = 0 \Leftrightarrow y = 0$$

If y = 0, then:

$$f(z) = \sin(x)\cosh(y) = \sin(x) \in (-1, 1)$$

Therefore, if $z \in A \Rightarrow f(z) \in B$. Now we need to show that for any $z \in B$, there is a u such that f(u) = z

Let $u = \sin(x)\cosh(y)$, $v = \cos(x)\sinh(y)$ and pick a vertical line at $x = a \neq 0$ We will now consider the images of these lines:

$$\cosh(y) = \frac{u}{\sin(a)} \qquad \sinh(y) = \frac{v}{\cos(a)}$$
$$(\cosh(y))^2 - (\sinh(y))^2 = 1 \Rightarrow \left(\frac{u}{\sin(a)}\right)^2 - \left(\frac{v}{\cos(a)}\right)^2 = 1$$

In the plane, this represents a hyperbolic function. Now pick a horizontal line $y=b\neq 0$

$$\sin(x) = \frac{u}{\cosh(b)} \qquad \cos(x) = \frac{v}{\sinh(b)}$$
$$\cos^2(x) + \sin^2(x) = 1 \Rightarrow \left(\frac{u}{\cosh(b)}\right)^2 + \left(\frac{v}{\sinh(b)}\right)^2 = 1$$

This is a half-ecliplse. Note that $v > 0 \Leftrightarrow \sinh(b) > 0 \Leftrightarrow b > 0$

3. Topology of $\mathbb C$

Definition/Sats 3.18: Open disc

The set $D_r(z_0) = \{z \in \mathbb{C} : |z - z_0| < r\}$ is called the *open-disc* with center z_0 and radius r

Anmärkning:

Since we have a strict inequality, it is open. If we had \leq , it would be a closed disc.

Definition/Sats 3.19: Open subset

A subset M of $\mathbb C$ is called open if for every $z_0 \in M$ there exists an r > 0 such that $D_r(z_0) \subseteq M$

Definition/Sats 3.20: Interior point

A point $z_0 \in M$ is called an *interior-point* of M if there exists an r > 0 such that $D_r(z_0) \subseteq M$

Definition/Sats 3.21: Boundary point

A point $z_0 \in \mathbb{C}$ is called a boundary point of M if $\forall r > 0$ it holds that:

$$D_r(z_0) \cap M \neq \phi \quad \wedge \quad D_r(z_0) \cap M^c \neq \phi$$

Anmärkning:

The set of all interior points of M is denoted by int(M) and the set of all boundary points of M is denoted by ∂M

The following equivelences hold:

- M is closed $\Leftrightarrow \partial M \subseteq M$
- M is open $\Leftrightarrow \partial M \subseteq M^c$

Definition/Sats 3.22: polygonal-path-connected open set

An open set M is called *polygonal-path-connected* if every pair of points $z_1, z_2 \in M$ can be connected by a polygonal path contained in M

Anmärkning:

Some would call this just path-connected, or even just connected. This works in \mathbb{R}^n (recall that $\mathbb{C} \cong \mathbb{R}^2$). Topologically speaking, polygonal-path-connectedness \implies path-connectedness

Anmärkning:

One can assume the polygonal paths to have segments parallell to the ordinale ones.