Robert Davidson Complex Analysis Notes

60% Exam40% Continuous Assessment (3 parts)

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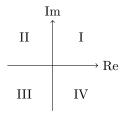
1 Preliminary

1.1 The Complex Plane and the Four Quadrants

The complex plane is a two-dimensional plane where the horizontal axis represents the real part and the vertical axis represents the imaginary part of a complex number. It is divided into four quadrants:

- 1. Quadrant I ($0^{\circ} < \theta < 90^{\circ}$): Both x and y are positive.
- 2. Quadrant II (90° $< \theta < 180$ °): x is negative, y is positive.
- 3. Quadrant III ($180^{\circ} < \theta < 270^{\circ}$): Both x and y are negative.
- 4. Quadrant IV $(270^{\circ} < \theta < 360^{\circ})$: x is positive, y is negative.

1.2 Diagram of the Quadrants



1.3 Adjusting Angles Based on Quadrants

To correctly determine θ , adjust the angle returned by $\tan^{-1}\left(\frac{y}{x}\right)$ according to the quadrant where z lies.

1. **Quadrant I** (x > 0, y > 0):

$$\theta = \tan^{-1}\left(\frac{y}{x}\right)$$

No adjustment needed since θ is already between 0 and $\frac{\pi}{2}$.

2. **Quadrant II** (x < 0, y > 0):

$$\theta = \pi - \tan^{-1} \left(\frac{y}{|x|} \right)$$

Adjust by subtracting from π to place θ between $\frac{\pi}{2}$ and π .

3. Quadrant III (x < 0, y < 0):

$$\theta = \pi + \tan^{-1} \left(\frac{|y|}{|x|} \right)$$

Add to π to position θ between π and $\frac{3\pi}{2}$.

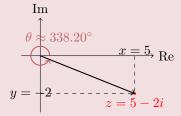
4. **Quadrant IV** (x > 0, y < 0):

$$\theta = 2\pi - \tan^{-1}\left(\frac{|y|}{x}\right)$$

Subtract from 2π to set θ between $\frac{3\pi}{2}$ and 2π .

Example: Let z = 5 - 2i

x = 5 and y = -2. Thus, we have: $\theta = 2\pi - \tan^{-1}(2/5) \approx 338.20^{\circ}$



2 Foundations

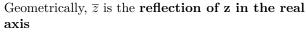
2.1 Intro to Complex Numbers

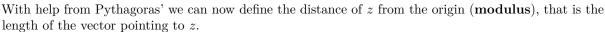
Complex numbers can be written as the sum of a real and imaginary part:

$$z = x + iy$$

We denote the **complex conjugate** (\overline{z}) as:

$$\overline{z} = x - iy$$





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

We notice that:

$$z\overline{z} = (x + iy)(x - iy)$$

$$= x^{2} - ixy + ixy - (iy)(iy)$$

$$= x^{2} - (i)^{2}(y^{2})$$

$$= x^{2} - (-1)(y^{2})$$

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

$$= |z|^{2}$$

Thus, we have the distance of z from the origin as: $|z| = \sqrt{z\overline{z}} = \sqrt{x^2 + y^2}$ We refer to this as the **modulus** of z or the **absolute value** of z.

Letting z = x + iy and w = u + iv, we see:

$$|z - w| = \sqrt{(x - u)^2 + (y - z^2)^2}$$

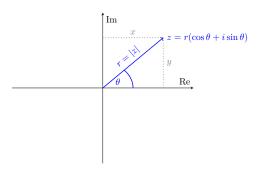
That is, |z - w| is the distance between z and w in the complex plane.

2.2 Polar Form

Letting $r = |z| = \sqrt{x^2 + y^2}$, we can define x and y as:

$$cos(\theta) = \frac{x}{r} \quad \Rightarrow \quad x = r \cos \theta,$$

$$sin(\theta) = \frac{y}{r} \quad \Rightarrow \quad y = r \sin \theta.$$



Now:

$$z = x + iy$$

$$= r \cos \theta + ir \sin \theta$$

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

To find θ we usually calculate $\tan^{-1}(y/x)$ and add/subtract π , when appropriate. Recalling $\tan^{-1}(y/x) \in (-\pi/2, \pi/2)$. We denote θ as as the **argument of z**, denoted as $\arg(z)$. Geometrically $\arg(z)$ represent the angle z makes with the positive real axis Thus, the pair $(r, \arg(z))$ is called the **polar coordinates** of z. We introduce the idea that $\arg(z)$ is a version of $\arg(z)$ that can take multiple values outside of $\arg(z)$'s bounds, $(-\pi, \pi)$, more precisely:

$$arg(z) = Arg(z) + 2n\pi, \quad n \in \mathbb{Z}$$

Example: Find Arg(i) and arg(i)

Since i = 0 + 1i, we have x = 0 and y = 1. Using $\tan^{-1}\left(\frac{y}{x}\right) \Rightarrow \arg(z) = \tan^{-1}\left(\frac{1}{0}\right) = \frac{\pi}{2}$

$$\operatorname{Arg}(i) = \frac{\pi}{2}$$
 and $\operatorname{arg}(i) = \frac{\pi}{2} + 2n\pi$, $n \in \mathbb{Z}$

2.3 De Moivre's Theorem

Theorem: Let $z_1, z_2 \in \mathbb{C}$, be nonzero numbers

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

Then:

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

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

Thus, we have:

$$|z_1 z_2| = |z_1||z_2|$$

 $\arg(z_1 z_2) = \arg(z_1) + \arg(z_2)$

Corollary: De Moivre's Theorem

Let $n \in \mathbb{Z}$, and $z = |z|(\cos \theta + i \sin \theta)$, then:

$$z^n = |z|^n = [\cos(n\theta) + i\sin(n\theta)]$$

2.4 Roots of Unity

Roots of unity are solutions to $z^n=1$, where z is a complex number on the unit circle. Eulers formula states that $e^{i\alpha}=\cos\alpha+i\sin\alpha$.

Given z = x + iy, then:

$$z = r(\cos\theta + i\sin\theta) = re^{i\theta}$$

Since z lies on the unit circle, we know R = 1, thus we have

$$z=e^{i\theta}$$

Also, we can rewrite 1 as:

$$\begin{split} 1 &= 1 + 0i = \cos(0) + i\sin(0) \\ &= \cos(2\pi) + i\sin(2\pi) = \cos(2\pi k) + i\sin(2\pi k) \quad \text{(Periodic with} 2\pi \text{ k multiples don't change the result)} \\ &= e^{i2\pi k} \quad \text{where } k \in \mathbb{Z} \quad \text{(By Eulers Formula)} \end{split}$$

So we have, $z^n = e^{n(i\theta)}$:

$$e^{in\theta} = e^{i2\pi k}$$

$$in\theta = i2\pi k$$

$$n\theta = 2\pi k$$

$$\theta = \frac{2\pi k}{n}$$

So θ is the angle corresponding to the *n*-th roots of unity. Using eulers formula again, the solutions are given as:

$$z_k = e_{i\theta} = e^{i(\frac{2\pi k}{n})} = \cos\left(\frac{2\pi k}{n}\right) + i\sin\left(\frac{2\pi k}{n}\right)$$

2.5 Complex Roots

Recall, square roots can be written as $4^{1/2} = \sqrt{4} = 2$, thus, we can write the *n*-th root as $x^{1/n}$. What if we wanted to find the *n*-th root of a complex number?

Consider $f(z) = z^{1/n}$, where $n \in \mathbb{Z}$. To solve this, we aim to find some w such that $w^n = z$.

$$z = R[\cos(\theta) + i\sin(\theta)]$$
 and $w = r[\cos(\phi) + i\sin(\phi)]$

From De Moivre's Theorem, we have:

$$w^{n} = r^{n} [\cos(n\phi) + i\sin(n\phi)] = R[\cos(\theta) + i\sin(\theta)]$$

We see:

$$r^{n} = R \to r = \sqrt[n]{R} = R^{1/2}$$

$$n\phi = \theta = \theta + 2\pi k \to \phi = \frac{\theta}{n} + \frac{2\pi k}{n}$$

Note that since sin and cos are periodic with 2π , the addition of $2\pi k$ doesn't change the result. So we have:

$$z^{1/n} = R^{1/n} [\cos \phi + i \sin \phi] \quad \text{with} \quad \phi = \frac{\theta + 2k\pi}{n}, \quad k \in (0, 1, 2, \dots, n-1)$$

Note that we reserve the notation $\sqrt[n]{z}$ to denote the **principal root**, defined when k=0.

Example: Find the cube roots of z = -1 + i

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

We know z is in the second quadrant, so must adjust θ accordingly:

$$\theta = \pi - \tan^{-1}\left(\frac{1}{1}\right) = \pi - \frac{\pi}{4} = \frac{3\pi}{4}$$

We have k = 0, 1, 2 for the cube roots.

Thus, the cubic roots are:

$$w_k = \sqrt[3]{2} \left[\cos \left(\frac{\theta + 2\pi k}{3} \right) + i \sin \left(\frac{\theta + 2\pi k}{3} \right) \right]$$

3 Complex Functions

3.1 Trigonemtric Functions

Recall:

cosine is an even function
$$\Rightarrow \cos(-\theta) = \cos(\theta)$$

sine is an odd function $\Rightarrow \sin(-\theta) = -\sin(\theta)$

Also recall Eulers formula states $e^{iz} = \cos(z) + i\sin(z)$ also that:

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

If we add these expressions, we get an expression for $\cos(z)$:

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

If we subtract the expressions, we get an expression for $\sin(z)$:

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

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

We can now also derive tan(z) and cot(z):

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

Proposition. Let $z, z_1, z_2 \in \mathbb{C}$

(i)
$$\sin(z + 2\pi) = \sin(z)$$
 and $\cos(z + 2\pi) = \cos(z)$

(ii)
$$\cos^2(z) + \sin^2(z) = 1$$

(iii)
$$\sin(z_1 + z_2) = \sin(z_1)\cos(z_2) + \cos(z_1)\sin(z_2)$$

3.2 Exponential Functions

Recall the **Taylor Series** for e^x , that is: $e^x = 1 + x + \frac{x^2}{2!} + \frac{x^3}{3!} + \dots$ We can now define the exponential function for complex numbers as:

$$e^z = \sum_{n=0}^{\infty} \frac{z^n}{n!} = 1 + z + \frac{z^2}{2!} + \frac{z^3}{3!} + \dots + \frac{z^n}{n!}$$

Recall also, that $z = rei\theta = e^{i\theta}$ it then follows:

$$z = e^{i\theta} = \sum_{n=0}^{\infty} \frac{(i\theta)^n}{n!} = \underbrace{\left(1 - \frac{\theta^2}{2!} + \frac{\theta^4}{4!} + \dots\right)}_{\cos\theta} + i\underbrace{\left(1 - \frac{\theta^3}{3!} + \frac{\theta^5}{5!} + \dots\right)}_{\cos\theta} = \cos(\theta) + i\sin(\theta)$$

3.3 Complex Logarithms

Recall the log rule: $\log(e^x) = x$. Also recall we defined $\theta = \text{Arg}(z)$ with $\text{arg}(z) = \text{Arg}(z) + 2\pi k$. Lastly, recall the polar form of z:

$$z = |z|(\cos(\theta) + i\sin(\theta)) = e^{i\theta} = |z|e^{i\operatorname{Arg}(z)} = e^{\ln|z| + i\operatorname{Arg}z}$$

We can now define the **Logarithm of a Complex Number**:

$$Log(z) = \log \left(e^{\ln|z| + i \operatorname{Arg}(z)} \right) = \ln|z| + i \operatorname{Arg}(z)$$
$$\log(z) = \ln|z| + i \operatorname{Arg}(z) + 2\pi k$$

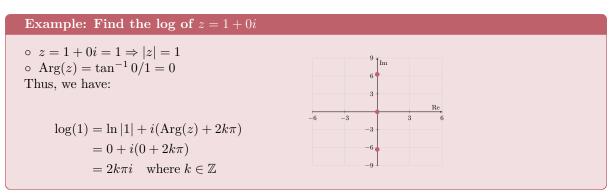
Note: Denote Log(z) as the **principal branch** of the complex logarithm and denote $\log(z)$ as any branch with $k \neq 0$.

We can also write the **Complex logarithm** as:

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

$$= \ln|z| + i(\operatorname{Arg}(z) + 2k\pi)$$

$$= \ln|z| + i\operatorname{Arg}(z) + 2k\pi i$$



3.4 Complex Powers

Recall the Logarithm Rule: $\log(a^b) = b \log(a)$. We want to define z^{α} , in such a way that $\log(z^{\alpha}) = \alpha \log(z)$. That is the **Complex Power** is defined as:

$$z^{\alpha} = e^{\alpha \log(z)} = e^{\alpha(\operatorname{Log}(z) + 2k\pi i)}$$
 for $k \in \mathbb{Z}$

So that we have:

$$\log(z^{\alpha}) = \log(e^{\alpha(\operatorname{Log}(z) + 2k\pi i)})$$
$$= \alpha(\operatorname{Log}(z) + 2k\pi i)$$
$$= \alpha \log(z)$$

As example, consider z = 1 + 0i:

$$1^{\alpha} = e^{\alpha(Log(1) + 2k\pi i)}$$
$$= e^{2k\alpha\pi i}$$

If
$$\alpha \in \mathbb{Z} (1, 2, 3, \dots)$$

$$1^{\alpha} = (e^{2k\pi i})^{\alpha} = (\cos(2\pi k) + \sin(2\pi k))^{\alpha} = 1^{\alpha} = 1$$

If $\alpha = \frac{m}{n} \in \mathbb{Q}$, then 1^{α} is the set of all *n*-th roots of unity:

$$1^{\alpha} = e^{\frac{2k\pi im}{n}} = \cos\left(\frac{2\pi km}{n}\right) + i\sin\left(\frac{2\pi km}{n}\right)\cos\left(\frac{2\pi r}{n}\right) + i\sin\left(\frac{2\pi r}{n}\right)$$

If $\alpha = i$ then we see:

$$1^{\alpha} = 1^i = e^{2k\pi i \cdot i} = e^{-2k\pi}$$

4 Geomtric Mappings and Transformations

4.1 Mappings:

Recall we defined the principal branch as

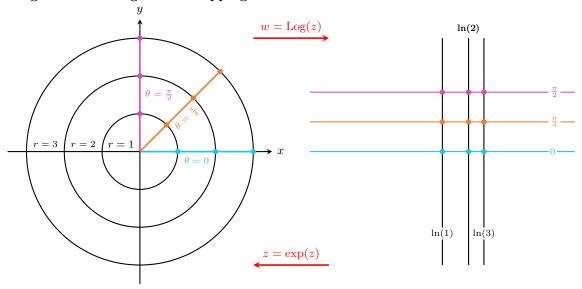
$$Log(z) = \ln|z| + iArg(z)$$

So, when we take the principal branch of the logarithm, we see that it maps to the complex number w = u + iv where $u = \ln |z|$ and v = Arg(z).

In essence. Log maps \mathbb{C} to the horizontal strip:

$$\{w = u + iv : -\pi < v \le \pi\}$$

Diagram of the Logarithm Mapping:



4.1.1 Example Mapping 1

Let $f(z) = z^3$, we see that:

Using exponential rules and polar representation:

Alternatively, using our definition for complex powers:

$$z = |z|e^{i\theta}$$

$$z^{3} = (|z|e^{i\theta})^{3}$$

$$= |z|^{3}e^{i3\theta}$$

$$= |z|^{3}\left(\cos(3\theta) + i\sin(3\theta)\right)$$

$$z^{3} = e^{3\log(z)}$$

$$= e^{3\left(\ln|z| + i\operatorname{Arg}(z)\right)}$$

$$= e^{3\ln|z| + i3\operatorname{Arg}(z)}$$

$$= |z|^{3}e^{i3\operatorname{Arg}(z)}$$

$$= |z|^{3}\left(\cos(3\theta) + i\sin(3\theta)\right)$$

Letting z = 1 + 1i, we see: $\theta = \tan^{-1}\left(\frac{1}{1}\right) = 45^{\circ} = \frac{\pi}{4}$, and $|z| = \sqrt{1^2 + 1^2} = \sqrt{2}$. Thus, we have:

$$z^{3} = |z|^{3} \cdot \left[\cos(3\theta) + i\sin(3\theta)\right]$$

$$= (\sqrt{2})^{3} \cdot \left[\cos\left(\frac{3\pi}{4}\right) + i\sin\left(\frac{3\pi}{4}\right)\right]$$

$$= -2\sqrt{2} + i2\sqrt{2}$$
Im
$$1 + i$$

$$= -2\sqrt{2} + i2\sqrt{2}$$

In essence, the mapping $f(z)=z^3$ rotates the complex number z by 3θ and scales it by $|z|^3$. We can imagine this, for the complex numbers with |z|=1, and $0<\theta\leq\frac{\pi}{2}$, as an arc of radius 1, from the angle $0\to90^\circ$, mapped to an arc of radius 8, from the angles $0\to270^\circ$.

4.1.2 Example Mapping 2

We wish to find the image of the line x = 1 under

$$f(z) = \frac{1}{z}, \quad z = x + iy, \quad w = u + iv.$$

For z = x + iy we have

$$w = \frac{1}{x + iy} = \frac{x - iy}{x^2 + y^2} = \frac{x}{x^2 + y^2} - i\frac{y}{x^2 + y^2},$$

so that

$$u=\frac{x}{x^2+y^2},\quad v=-\frac{y}{x^2+y^2}.$$

Setting x = 1 yields

$$u = \frac{1}{1+y^2}, \quad v = -\frac{y}{1+y^2}.$$

Since

$$|w|^2 = u^2 + v^2 = \frac{1}{1+y^2} = u,$$

it follows that

$$u^2 + v^2 = u \implies u^2 - u + v^2 = 0.$$

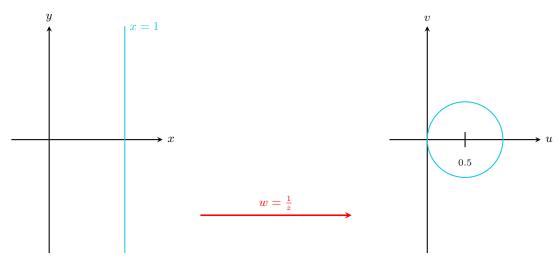
Completing the square in u by adding and subtracting $\frac{1}{4}$:

$$u^{2} - u + \frac{1}{4} + v^{2} = \frac{1}{4} \implies \left(u - \frac{1}{2}\right)^{2} + v^{2} = \frac{1}{4}.$$

Thus, the image of x = 1 is the circle

$$\left(u - \frac{1}{2} \right)^2 + v^2 = \frac{1}{4},$$

centered at $(\frac{1}{2},0)$ with radius $\frac{1}{2}$



In general, $f(z) = \frac{1}{z}$ maps circle and lines to circles and lines, respectively.

4.2 Circle Preservation Theorem

Consider the equation:

$$A(x^2 + y^2) + Bx + Cy + D = 0$$

We can we that if $A \neq 0$, then we can divide by A:

$$x^{2} + y^{2} + \frac{B}{A}x + \frac{C}{A}y + \frac{D}{A} = 0$$

Completing the square yields:

$$\left(x + \frac{B}{2A}\right)^2 + \left(y + \frac{C}{2A}\right)^2 = \left(\frac{B^2 + C^2 - 4AD}{4A^2}\right)$$

Thus, if $A \neq 0$, we have a circle with center (-B/2A, -C/2A) and radius $\sqrt{\frac{B^2+C^2-4AD}{4A^2}}$. If A=0, then the equation represents a line:

$$Bx + Cy + D = 0$$

If D = 0, the circle or line contains 0:

$$Bx + Cy + D \mid_{(0,0)} = D = 0$$

Why is This Important?

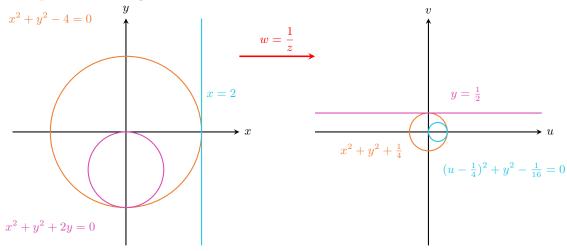
Under the inversion $f(z) = \frac{1}{z}$ with z = x + iy and w = u + iv, one can show that the general equation

$$A(x^{2} + y^{2}) + Bx + Cy + D = 0$$
 maps to $D(u^{2} + v^{2}) + Bu - Cv + A = 0$.

In this transformed equation:

- If the original set does not contain the origin image is a circle.
- If the original set does contain the origin then the equation becomes linear:
- If the original set is a line (with A = 0), if it does not pass through the origin, its inversion is a circle that passes through the origin.

Examples Illustrating the Inversion Effects



4.3 Prelim to Riemann Sphere

Our goal is to define the **Riemann Sphere**, which is the complex plane \mathbb{C} , together with an extra point at infinity. In essence The Riemann sphere is a way to "wrap up" the entire complex plane into a compact, closed surface that is **homeomorphic** (toplogically equivalent) to the sphere S^2 and the connection between them is made via the **stereographic projection**.

4.3.1 Euclidean Space and Compact Sets

Euclidean space, denoted as \mathbb{R}^n , is the collection of all points in *n*-dimensional space, where each point is described by *n* real numbers. In Euclidean spaces (such as the real line \mathbb{R} or the plane \mathbb{R}^2), a set is **compact** if it is both: **Closed** (contains all its limit points), and **Bounded** (contained within a finite region).

Examples of Compact Sets:

The closed interval $[0,1] \subset \mathbb{R}^1$, A closed disk $\{(x,y) \in \mathbb{R}^2 : x^2 + y^2 \le 1\} \subset \mathbb{R}^2$

Examples of Non-Compact Sets:

The open interval $(0,1) \subset \mathbb{R}^1$ (not closed), The entire real line \mathbb{R} (not bounded)

4.3.2 Compactification of the Complex Plane

The complex plane \mathbb{C} is not compact - it streches out infinitely in all directions. By adding a single point at infinity, we "close" the plane, turning it into a compact set. This new space, is **homeomorphic** (a one-to-one mapping that is continuous in both directions or toplogically equivalent) to to the Riemann Sphere . We define the new space as:

$$\tilde{\mathbb{C}} = \mathbb{C} \cup \{\infty\}$$

4.4 Riemann Sphere

Define $\tilde{\mathbb{C}} = \mathbb{C} \cup \{\infty\}$. Then $\tilde{\mathbb{C}} \stackrel{\text{1:1}}{\longleftrightarrow} S^2\{X = (x, y, z) : x^2 + y^2 + z^2 = 1\}$ (homeomorphic) via the sterographic projection, denoted St, defined as follows:

1. Projection from $S^2 \to \tilde{\mathbb{C}}$:

For a point $(x, y, z) \in S^2$, with $z \neq 1$ (the point is not the north pole) the projection is defined as:

$$St(x, y, z) = \frac{1}{1 - x_3}(x_1, x_2)$$
 for $z \neq 1$

This takes a point on the sphere and maps it to a point in the complex plane.

2. Projection from $\tilde{\mathbb{C}} \to S^2$:

For a point $z \in \mathbb{C}$, the inverse projection is defined as:

$$St^{-1}(z) = \frac{1}{|z|^2 + 1} \langle 2\text{Re}(z), 2\text{Im}(z), |z|^2 - 1 \rangle$$

This takes a complex number, z, written in terms of its real (Re(z)) and imaginary (Im(z)) parts, and maps it to the sphere

3. Mapping the North Pole:

The projection leaves out the north pole from projection onto \mathbb{C}

$$St(N) = \infty$$
 and $St^{-1}(\infty) = N$ where $N = \langle 0, 0, 1 \rangle$

The north pole is mapped to the point at infinity, and vice versa.

- 4.5 Mobius Transform
- 4.6 Matrix Representation
- 4.7 Cayley Transform