

II

Infinite Series and Complex numbers

2.1 Tests of convergence of series viz., comparison test, ratio test, root test, Leibnitz test

Some concepts to discuss for sequences:

1. An ordered set of real numbers a_1, a_2, a_3, \dots is called a sequence and is denoted by $\{a_n\}$. If the number of terms is unlimited, then the sequence is said to be an infinite sequence and a_n is its n^{th} term.

e.g. $\{3, 5, 7, 9, \dots\}$, Here n^{th} term $a_n = 2n + 1$.

2. **Limit:** A sequence is said to tend to a limit l , if for every $\varepsilon > 0$, a natural number n_0 can be found such that $|a_n - l| < \varepsilon$ for all $n \geq n_0$.

3. **Convergence:** If a sequence $\{a_n\}$ has a finite limit, it is called a convergent sequence. If the limit of sequence $\{a_n\}$ does not tend to a finite number, it is said to be divergent.

e.g. $\left\{1, \frac{1}{4}, \frac{1}{9}, \dots, \frac{1}{n^2}, \dots\right\}$ is a convergent sequence.

$\{3, 5, 7, \dots, (2n + 1), \dots\}$ is a divergent sequence.

4. **Bounded sequence:** A sequence $\{a_n\}$ is said to be bounded, if there exists a number $k > 0$ such that $|a_n| < k$ for every n .

5. A sequence $\{a_n\}$ is called **increasing** if $a_n \leq a_{n+1}$ for all n

6. A sequence $\{a_n\}$ is called **decreasing** if $a_n \geq a_{n+1}$ for all n

7. **Monotonic sequence:** A sequence $\{a_n\}$ is called monotonic if it is either increasing or decreasing.

e.g. $\{1, 4, 7, 10, \dots\}$ is a monotonic sequence.

$\left\{1, \frac{1}{4}, \frac{1}{9}, \dots, \frac{1}{n^2}, \dots\right\}$ is also a monotonic sequence.

$\{1, -1, 1, -1, \dots\}$ is not a monotonic sequence.

A monotonic sequence always tends to a limit, finite or infinite.

A sequence which is monotonic and bounded is convergent.

Series:

Definition: If $u_1, u_2, u_3, \dots, u_n, \dots$ is an infinite sequence of real numbers, then $u_1 + u_2 + u_3 + \dots + u_n + \dots$ is called an infinite series. An infinite series is denoted by $\sum_{n=1}^{\infty} u_n$, the sum of its first n terms is denoted by $s_n = \sum_{j=1}^n u_j$ and it is known as partial sum of n terms.

e.g. $1 + 3 + 5 + 7 + \dots$ is an infinite series.

Convergent and divergent series:

Consider the infinite series $\sum_{n=1}^{\infty} u_n = u_1 + u_2 + u_3 + \dots + u_n + \dots$ and let the sum of the first n terms be $s_n = u_1 + u_2 + u_3 + \dots + u_n$.

1. If s_n tends to a finite number as $n \rightarrow \infty$, then the series $\sum_{n=1}^{\infty} u_n$ is said to be convergent.

e.g. Test the convergence of the series $\frac{1}{1.3} + \frac{1}{3.5} + \frac{1}{5.7} + \frac{1}{7.9} + \dots + \frac{1}{(2n-1).(2n+1)}$

Solution: Let

$$\begin{aligned} s_n &= \frac{1}{1.3} + \frac{1}{3.5} + \frac{1}{5.7} + \frac{1}{7.9} + \dots + \frac{1}{(2n-1).(2n+1)} \\ &= \frac{1}{2} \left(1 - \frac{1}{3} \right) + \frac{1}{2} \left(\frac{1}{3} - \frac{1}{5} \right) + \frac{1}{2} \left(\frac{1}{5} - \frac{1}{7} \right) + \dots + \frac{1}{2} \left(\frac{1}{(2n-1)} - \frac{1}{(2n+1)} \right) \\ &= \frac{1}{2} \left(1 - \frac{1}{(2n+1)} \right) \end{aligned}$$

$$\lim_{n \rightarrow \infty} s_n = \lim_{n \rightarrow \infty} \frac{1}{2} \left(1 - \frac{1}{(2n+1)} \right) = \frac{1}{2}, \text{ which is a finite quantity.}$$

the series is convergent.

2. If s_n tends to infinity as $n \rightarrow \infty$, then the series $\sum_{n=1}^{\infty} u_n$ is said to be divergent.

e.g. (i) Test the convergence of the series $1 + 2 + 3 + \dots$.

Solution: Let $s_n = 1 + 2 + 3 + \dots + n = \frac{n(n+1)}{2}$.

$$\lim_{n \rightarrow \infty} s_n = \lim_{n \rightarrow \infty} \frac{n(n+1)}{2} = \infty, \text{ the series is divergent.}$$

e.g. (ii) Test the convergence of the series $1 + 4 + 9 + 16 + \dots$.

Solution. Here $S_n = 1^2 + 2^2 + \dots + n^2 = \frac{n}{6} (n+1)(2n+1)$.

$$\therefore \lim_{n \rightarrow \infty} S_n = \infty.$$

Hence, the given series is divergent.

Some Standard Limits

$$1. \lim_{n \rightarrow \infty} \frac{\log n}{n} = 0.$$

$$2. \lim_{n \rightarrow \infty} \frac{1}{\log n} = 0.$$

3. $\lim_{n \rightarrow \infty} \left(1 + \frac{1}{n}\right)^n = e.$
4. $\lim_{n \rightarrow \infty} \left(1 + \frac{a}{n}\right)^n = e^a.$
5. $\lim_{n \rightarrow \infty} (1 + n)^{1/n} = e.$
6. $\lim_{n \rightarrow \infty} (n)^{\frac{1}{n}} = 1.$
7. $\lim_{n \rightarrow \infty} (n!)^{\frac{1}{n}} = \infty.$
8. $\lim_{n \rightarrow 0} e^n = 1.$
9. $\lim_{n \rightarrow \infty} x^n = 0$ if $|x| < 1.$
10. $\lim_{n \rightarrow \infty} x^n = \infty$ if $x > 1.$
11. $\lim_{n \rightarrow \infty} n \cdot x^n = 0$ if $|x| < 1.$
12. $\lim_{n \rightarrow \infty} \frac{x^n}{n!} = 0$ for all values of $x.$
13. $\lim_{n \rightarrow \infty} \left[\frac{(n!)}{n}\right]^{1/n} = \infty.$

General properties of infinite series:

1. The nature (convergence or divergence) of an infinite series does not change:
 - (i) by multiplication of all terms by a non-zero number $k.$
 - (ii) by addition or deletion of a finite number of terms.
2. If two series $\sum_{n=1}^{\infty} u_n$ and $\sum_{n=1}^{\infty} v_n$ are convergent, then $\sum_{n=1}^{\infty} (u_n + v_n)$ is also convergent.

Necessary condition for convergence

If a series $\sum_{n=1}^{\infty} u_n$ is convergent, then $\lim_{n \rightarrow \infty} u_n = 0.$

Note: The converse of this result need not be true.

Consider, for instance, the series $1 + \frac{1}{\sqrt{2}} + \frac{1}{\sqrt{3}} + \dots + \frac{1}{\sqrt{n}} + \dots$.

Since the term go on descending,

$$s_n = 1 + \frac{1}{\sqrt{2}} + \frac{1}{\sqrt{3}} + \dots + \frac{1}{\sqrt{n}} > \frac{1}{\sqrt{n}} + \frac{1}{\sqrt{n}} + \dots + \frac{1}{\sqrt{n}} = \frac{n}{\sqrt{n}}$$

$$\text{So, } \lim_{n \rightarrow \infty} s_n = \lim_{n \rightarrow \infty} \sqrt{n} \rightarrow \infty.$$

Thus the series is divergent even though $\lim_{n \rightarrow \infty} u_n = \lim_{n \rightarrow \infty} \frac{1}{\sqrt{n}} = 0.$

$\lim_{n \rightarrow \infty} u_n = 0$ is a necessary but not sufficient condition for the convergence of $\sum_{n=1}^{\infty} u_n.$

We have simple test for divergence from above:

If $\lim_{n \rightarrow \infty} u_n \neq 0$, then the series $\sum_{n=1}^{\infty} u_n$ does not converge.

Geometric series:

Geometric series $a + ar + ar^2 + \dots + ar^{n-1} + \dots$ is

- i. convergent if $|r| < 1$.
- ii. divergent if $r \geq 1$.

If $|r| < 1$, then the sum of the Geometric series is $S = \frac{a}{1-r}$.

e.g. Test the convergence of the series $1 + \frac{1}{2} + \frac{1}{4} + \frac{1}{8} + \dots$

Solution: Let $s_n = 1 + \frac{1}{2} + \frac{1}{4} + \frac{1}{8} + \dots + \frac{1}{n}$.

Here series is a Geometric series with common ratio $r = \frac{1}{2}$.

$$\lim_{n \rightarrow \infty} s_n = \frac{a}{1-r} = \frac{1}{1-\frac{1}{2}} = 2.$$

Hence, the series is convergent.

Tutorial Work:**Test the convergence of the following series**

1	$\log 2 + \log \frac{3}{2} + \log \frac{4}{3} + \dots$ Answer: divergent.
2	$\frac{1}{1.5} + \frac{1}{5.9} + \frac{1}{9.13} + \frac{1}{13.17} + \dots$ Answer: convergent.

P- Test: The p series $\sum_{n=1}^{\infty} \frac{1}{n^p} = \frac{1}{1^p} + \frac{1}{2^p} + \frac{1}{3^p} + \dots$ is

- i. convergent if $p > 1$.
- ii. divergent if $p \leq 1$.
- iii. It is not always possible to find the partial sum S_n for every series easily. Thus it becomes necessary to use other tests for series with all terms positive. Using these tests, we can discuss the convergence/divergence of series.

Limit Comparison Test:

If two positive term series $\sum_{n=1}^{\infty} u_n$ and $\sum_{n=1}^{\infty} v_n$ are such that $\lim_{n \rightarrow \infty} \frac{u_n}{v_n} = \text{finite and is nonzero}$,

then $\sum_{n=1}^{\infty} u_n$ and $\sum_{n=1}^{\infty} v_n$ converge or diverge together.

e.g. Test the convergence of the series $\frac{2}{1} + \frac{3}{4} + \frac{4}{9} + \dots + \frac{n+1}{n^2} + \dots$.

Solution: Let $u_n = \frac{n+1}{n^2}$.

(In general take $v_n = \frac{1}{n^p}$ can be obtained from u_n , where p = (the highest power n in denominator of u_n) - (the highest power n in numerator of u_n)).

So here in this case $p = 1$.

i.e. $v_n = \frac{n}{n^2} = \frac{1}{n}$.

$$\therefore \lim_{n \rightarrow \infty} \frac{u_n}{v_n} = \lim_{n \rightarrow \infty} \frac{\left(\frac{n+1}{n^2}\right)}{\left(\frac{1}{n}\right)} = \lim_{n \rightarrow \infty} \frac{n+1}{n} = 1, \text{ finite \& non-zero.}$$

\therefore By limit comparison test, both the series $\sum_{n=1}^{\infty} u_n$ and $\sum_{n=1}^{\infty} v_n$ converges or diverges together.

Now, $\sum_{n=1}^{\infty} v_n = \sum_{n=1}^{\infty} \frac{1}{n}$ is a p -series with $p=1$.

$\therefore \sum_{n=1}^{\infty} v_n$ is divergent.

So, $\sum_{n=1}^{\infty} u_n$ is also divergent.

e.g. Test the convergence of the series $\frac{1}{1.2} + \frac{1}{3.4} + \frac{1}{5.6} + \dots$

Solution: Let $u_n = \frac{1}{(2n-1)(2n)}$.

Take $v_n = \frac{1}{n^2}$.

$$\therefore \frac{u_n}{v_n} = \frac{n^2}{(2n-1)(2n)} = \frac{1}{2\left(2-\frac{1}{n}\right)}.$$

$$\therefore \lim_{n \rightarrow \infty} \frac{u_n}{v_n} = \frac{1}{4} \text{ (finite).}$$

So, both series are convergent or divergent together.

But we know that $\sum_{n=1}^{\infty} \frac{1}{n^2}$ is convergent. ($\because p = 2$ in p series $\sum \frac{1}{n^p}$)

Therefore the given series is convergent by limit comparison test.

Tutorial:

Test the convergence of the following series:

1	$\sum_{n=1}^{\infty} \frac{1}{n^2+1}$. Answer: convergent.
2	$\sum_{n=1}^{\infty} \sqrt{n+1} - \sqrt{n}$. Answer: divergent.

3	$\sum_{n=1}^{\infty} \frac{n^p}{\sqrt{n+1} + \sqrt{n}}.$ <p>Answer: convergent if $p < -1/2$ and divergent if $p \geq -1/2$.</p>
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D’alembert’s Ratio Test:

If $\sum_{n=1}^{\infty} u_n$ is a positive term series and $\lim_{n \rightarrow \infty} \frac{u_{n+1}}{u_n} = l$, then

- i. $\sum_{n=1}^{\infty} u_n$ is convergent if $l < 1$.
- ii. $\sum_{n=1}^{\infty} u_n$ is divergent if $l > 1$.
- iii. If $l = 1$, the ratio test fails. i.e., no conclusion can be drawn about the convergence or divergence of the series.

Example: Test the convergence of the series $\frac{1}{3} + \frac{1.2}{3.5} + \frac{1.2.3}{3.5.7} + \dots$.

Solution: Here $u_n = \frac{1.2.3 \dots n}{3.5.7 \dots (2n+1)}$.

$$\therefore u_{n+1} = \frac{1.2.3 \dots n(n+1)}{3.5.7 \dots (2n+1)(2n+3)},$$

$$\therefore \frac{u_{n+1}}{u_n} = \frac{n+1}{2n+3} = \frac{1+\frac{1}{n}}{2+\frac{3}{n}},$$

$$\text{Here } \lim_{n \rightarrow \infty} \frac{u_{n+1}}{u_n} = \lim_{n \rightarrow \infty} \frac{1+\frac{1}{n}}{2+\frac{3}{n}} = \frac{1}{2} < 1.$$

So, the given series is convergent using ratio test.

Tutorial:

Test the convergence of the following series:

1	$\sum_{n=1}^{\infty} \frac{n!}{n^2}.$ <p>Answer: divergent.</p>
2	$\sum_{n=1}^{\infty} \frac{n^3+2}{2^{n+2}}.$ <p>Answer: convergent.</p>
3	$1 + \frac{2^p}{2!} + \frac{3^p}{3!} + \frac{4^p}{4!} + \dots.$ <p>Answer: convergent.</p>
4	$\sum_{n=1}^{\infty} \frac{n!}{n^n}.$ <p>Answer: convergent.</p>

Cauchy's Root Test:

If $\sum u_n$ is a positive term series and $\lim_{n \rightarrow \infty} (u_n)^{\frac{1}{n}} = l$, then

- i. $\sum u_n$ is convergent if $l < 1$.
- ii. $\sum u_n$ is divergent if $l > 1$.
- iii. If $l = 1$, the root test fails. i.e., no conclusion can be drawn about the convergence or divergence of the series.

Test the convergence of the series $\sum_{n=2}^{\infty} \frac{1}{(\log n)^n}$.

Solution: Here $u_n = \frac{1}{(\log n)^n}$.

$$\therefore (u_n)^{\frac{1}{n}} = \left(\frac{1}{(\log n)^n} \right)^{\frac{1}{n}} = \frac{1}{\log n},$$

$$\therefore \lim_{n \rightarrow \infty} (u_n)^{\frac{1}{n}} = \lim_{n \rightarrow \infty} \frac{1}{\log n} = 0 < 1.$$

So, the given series is convergent using Root test.

Tutorial:

Test the convergence of the following series:

1	$\sum_{n=1}^{\infty} \frac{(n - \log n)^n}{2^n \cdot n^n}$. Answer: convergent.
2	$1 + \frac{1}{2^2} + \frac{1}{3^3} + \frac{1}{4^4} + \dots$. Answer: convergent.

Alternating series:

An infinite series with alternate positive and negative terms is called an alternating series.

Leibnitz's test for alternating series:

An alternating series $\sum_{n=1}^{\infty} (-1)^{n+1} u_n$, where $u_n > 0$ is convergent if

- i. $\{u_n\}$ is strictly decreasing, i.e., $u_{n+1} < u_n$ for all n .
- ii. $\lim_{n \rightarrow \infty} u_n = 0$.

Example: Show that the series $1 - \frac{1}{\sqrt{2}} + \frac{1}{\sqrt{3}} - \frac{1}{\sqrt{4}} + \dots$ is convergent.

Solution: Here $u_n = \frac{1}{\sqrt{n}}$

- i. The given series is $\sum_{n=1}^{\infty} (-1)^{n+1} u_n = \sum_{n=1}^{\infty} (-1)^{n+1} \frac{1}{\sqrt{n}}$ an alternating series.

ii. Clearly $\sqrt{n+1} > \sqrt{n} \Rightarrow \frac{1}{\sqrt{n+1}} < \frac{1}{\sqrt{n}} \Rightarrow u_{n+1} < u_n$.

So the sequence $\{u_n\}$ is strictly decreasing.

Also $\lim_{n \rightarrow \infty} u_n = \lim_{n \rightarrow \infty} \frac{1}{\sqrt{n}} = 0$. By Leibnitz's test, the series is convergent.

Tutorial:

Test the convergence of the following series:

1	$\sum_{n=1}^{\infty} \frac{(-1)^{n+1}}{\log(n+1)}.$ <p>Answer: convergent.</p>
2	$1 - \frac{1}{2} + \frac{1}{3} - \frac{1}{4} + \dots$ <p>Answer: convergent.</p>

2.2 Complex numbers and their geometric representation

A number of the form $z = x + iy$, where x and y are real numbers and $i = \sqrt{-1}$ i.e.

$i^2 = -1$, is called a **Complex number**. This is known as Cartesian form of a Complex number. A complex number $z = x + iy$ may be written as a pair (x, y) .

Here, x is known as the real part of z and y is known as the imaginary part of z and are often denoted as, $Re(z) = x$ and $Im(z) = y$ respectively.

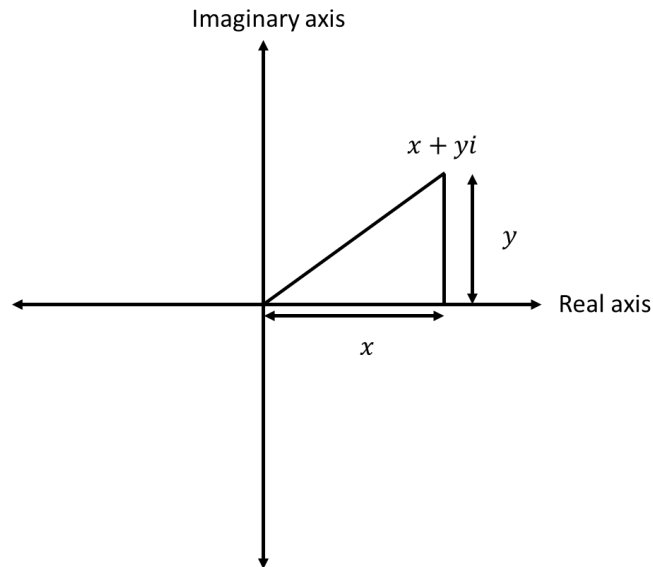
If a complex number has a zero real part i.e. $z = 0 + iy = iy$. We call it a purely imaginary number.

A complex number has a zero imaginary part i.e. $z = x + 0.i = x$. We can see that such complex number represents a real number.

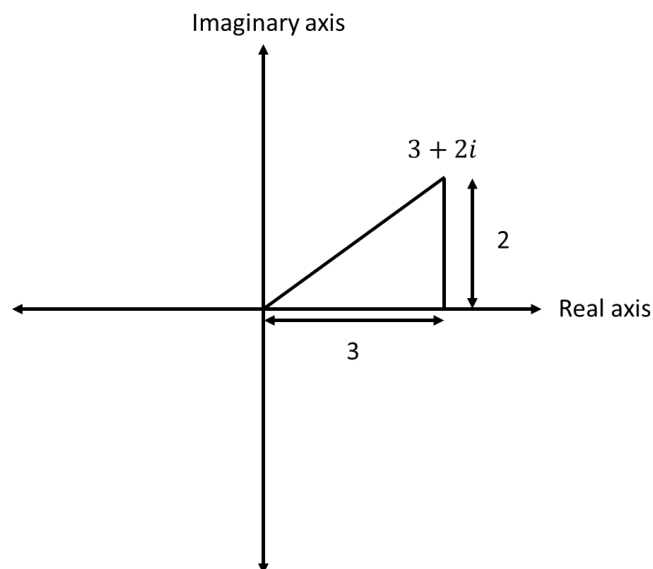
The set of complex numbers is denoted by \mathbb{C} .

The roots of quadratic equation $x^2 - 2x + 5 = 0$ are $1 - 2i$ and $1 + 2i$. Which are complex numbers. $z = 1 + 2i, 3i$ are also complex numbers.

We can represent the complex number $z = x + iy$ using Argand Diagram.



Sketch the complex number $3+2i$:



Equality of two complex numbers:

Two complex numbers $z_1 = a + ib$ and $z_2 = c + id$ are equal. i.e. $z_1 = z_2$, if $a = c$ and $b = d$. In other words, two complex numbers are equal iff their real parts are equal and their imaginary parts are equal.

Modulus: The modulus or absolute value of $z = x + iy$ is $|z| = \sqrt{x^2 + y^2}$. It can be denoted by $\text{mod}(z)$. In fact, $|z|$ is the distance of z to the origin.

Algebraic operations on complex numbers:

Addition and subtraction:

If $z_1 = a + ib$ and $z_2 = c + id$ are two complex numbers, then

$$z_1 \pm z_2 = (a + c) \pm (b + d)i.$$

Multiplication:

If $z_1 = a + ib$ and $z_2 = c + id$ are two complex numbers, and k is a real number, then

$$(i) \quad z_1 \cdot z_2 = (a + ib)(c + id) = (ac - bd) + (ad + bc)i$$

$$(ii) \quad kz_1 = ka + kbi$$

Complex Conjugate:

If $z = a + ib$, then the conjugate of z is defined as $\bar{z} = a - bi$.

$$\text{Note that } z \cdot \bar{z} = (a + ib)(a - ib) = a^2 + b^2 = |z|^2.$$

Division:

If $z_1 = a + ib$ and $z_2 = c + id$ are two complex numbers with $z_2 \neq 0$, then

$$\frac{z_1}{z_2} = \frac{(a+ib)}{(c+id)} \times \frac{(c-id)}{(c-id)} = \frac{(ac+bd)+i(-ad+bc)}{c^2+d^2}. \text{ In fact, } \frac{z_1}{z_2} = \frac{z_1 \bar{z}_2}{|z_2|^2}.$$

If we are dividing with a complex number, the denominator must be converted to a real number. In order to do this, multiply both the denominator and numerator by the complex conjugate of the denominator.

Laws of complex numbers: If z_1 and z_2 are two complex numbers, then

$$(i) \text{ (Triangle inequality)} |z_1 + z_2| \leq |z_1| + |z_2|$$

$$(ii) |z_1 - z_2| \geq ||z_1| - |z_2||$$

$$(iii) \text{ (parallelogram equality)} |z_1 + z_2|^2 + |z_1 - z_2|^2 = 2[|z_1|^2 + |z_2|^2]$$

$$(iv) |z_1 z_2| = |z_1| |z_2|$$

$$(v) \left| \frac{z_1}{z_2} \right| = \frac{|z_1|}{|z_2|} \text{ if } z_2 \neq 0.$$

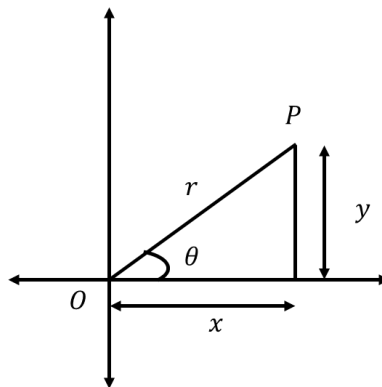
Tutorial:

1	<p>Find the real and imaginary parts of the complex numbers (a) $3 + 4i$ (b) i (c) 10</p> <p>Solution: (a) Here $z = 3 + 4i$ then $Re(z) = 3$ and $Im(z) = 4$.</p> <p>(b) Here $z = i$ then $Re(z) = 0$ and $Im(z) = 1$. You can also say that it is purely imaginary number.</p> <p>(c) Here $z = 10$ then $Re(z) = 10$ and $Im(z) = 0$, here z is a real number.</p>
2	<p>Simplify $\frac{(3+2i)^2}{(1+2i)} + \frac{1+i}{1-i}$.</p> <p>Solution: Note that,</p> $(3 + 2i)^2 = (9 - 4) + (6 + 6)i = 5 + 12i,$

	<p>Therefore,</p> $\frac{(3+2i)^2}{(1+2i)} = \frac{(5+12i)}{(1+2i)} = \frac{(5+12i)}{(1+2i)} \times \frac{(1-2i)}{(1-2i)} = \frac{29+2i}{5}$ <p>and</p> $\frac{1+i}{1-i} = \frac{1+i}{1-i} \times \frac{1+i}{1+i} = \frac{(1+i)^2}{(1-i)(1+i)} = \frac{1+2i+i^2}{1^2+1^2} = \frac{2i}{2} = i.$ <p>Thus,</p> $\frac{(3+2i)^2}{(1+2i)} + \frac{1+i}{1-i} = \frac{29+2i}{5} + i = \frac{29+7i}{5} = \frac{29}{5} + \frac{7}{5}i$ <p>Which is the required form.</p>
3	<p>Solve $(3+4i)^2 - 2(x-iy) = x+iy$ for real numbers x and y.</p> <p>Answer: $x = -\frac{7}{3}, y = -24$.</p>
4	<p>Given $z_1 = 2+i$ and $z_2 = 3-4i$, find $\frac{1}{z_1} + \frac{1}{z_2}$ in the form of $a+ib$.</p> <p>Answer: $\frac{13}{25} - i\frac{2}{25}$.</p>
5	<p>If $w_1 = -1+i$, $w_2 = 2-3i$ and $w_3 = -3-2i$. Find (a) $w_2 - w_3$ (b) $w_1 + w_3$ (c) $\frac{w_2}{w_3}$ (d) $w_2 \cdot w_3$.</p> <p>Answer: (a) $5-i$ (b) $2+3i$ (c) $0+i$ (d) $-12+5i$.</p>

2.3 Complex numbers in polar and exponential forms

Let P be a point in the complex plane corresponding to the complex number $z = x + iy$.



From the above diagram, we can see that $x = r \cos \theta, y = r \sin \theta$.

As we have seen that, the modulus of $z = x + iy$ is $|z| = \sqrt{x^2 + y^2}$. We take $r = |z|$. In fact, it is the magnitude of the vector OP .

From the above figure, $\tan \theta = \frac{y}{x}$, i.e. $\theta = \tan^{-1} \left(\frac{y}{x} \right)$.

The Argument or amplitude of $z = x + iy$ is defined as $\arg(z) = \theta = \tan^{-1} \left(\frac{y}{x} \right)$. In fact it is the angle between x -axis and the line segment OP .

The complex number z can be written as $z = x + iy = re^{i\theta}$, where $e^{i\theta} = \cos \theta + i \sin \theta$ i.e. $z = r \cos \theta + i r \sin \theta = r(\cos \theta + i \sin \theta)$. In notation, we may write $z = r \operatorname{cis} \theta$.

Which is known as the polar form of a complex number.

For complex number $z \neq 0$, there corresponds only one value of θ in $-\pi < \theta \leq \pi$. This value of θ is called the value of the principle argument of z and interval is called principal range. It is denoted by $\operatorname{Arg}(z)$. Also, $\arg(z) = \theta \pm 2k\pi$, $k = 0, 1, 2, \dots$ is called the general value of the argument of z . (Note that $\tan(\theta \pm 2k\pi) = \tan \theta$)

Note:

(i) Every complex number $x + iy$ can always be express in the form

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

(ii) Consider a complex number $z = a + ib$,

(1) If $b = 0$ and $a \geq 0$, then $\theta = 0$

(2) If $b = 0$ and $a < 0$, then $\theta = \pi$

(3) If $a = 0$ and $b > 0$, then $\theta = \frac{\pi}{2}$

(4) If $a = 0$ and $b < 0$, then $\theta = -\frac{\pi}{2}$.

(iii) Let $z = a + ib$ is a complex number. If $a \neq 0$, $b \neq 0$, $\alpha = \tan^{-1} \left(\left| \frac{b}{a} \right| \right)$ and

(1) $a > 0$, $b > 0$, then $\theta = \alpha$

(2) $a < 0$, $b > 0$, then $\theta = \pi - \alpha$

(3) $a < 0$, $b < 0$, then $\theta = -\pi + \alpha$

(4) $a > 0$, $b < 0$, then $\theta = -\alpha$

Tutorial:

1	Express the complex number $\left(\frac{1+i}{\sqrt{2}} \right)^4$ in its polar form. Solution: Here, $(1+i)^4 = (1+i)^2(1+i)^2 = (2i)(2i) = 4i^2 = -4$ $\therefore z = \left(\frac{1+i}{\sqrt{2}} \right)^4 = \frac{-4}{4} = -1$
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	<p>Now, $r = \sqrt{(-1)^2} = 1$</p> <p>$\theta = \tan^{-1}\left(\frac{b}{a}\right) = \tan^{-1}\left(\frac{0}{-1}\right) = \pi$</p> <p>The required polar form is $z = 1\{\cos(\pi) + i\sin(\pi)\}$.</p>
2	<p>Express the following complex numbers in their polar form.</p> <p>(a) $z = \sqrt{3} + i$ (b) $z = i$</p> <p>Answer: $2\left[\cos\left(\frac{\pi}{6}\right) + i\sin\left(\frac{\pi}{6}\right)\right]$.</p>
3	<p>Express $\frac{2+3i}{1-i}$ in polar form after finding $\arg(z)$ and r.</p> <p>Answer: $\sqrt{\frac{13}{2}}[\cos(\pi - \tan^{-1} 5) + i \sin(\pi - \tan^{-1} 5)]$.</p>

2.4 De Moivre's theorem and its applications

De Moivre's Theorem: For any rational number n the value or one of the values of $(\cos\theta + i\sin\theta)^n$ is $\cos n\theta + i\sin n\theta$.

e.g. $(\cos\theta + i\sin\theta)^5 = \cos 5\theta + i\sin 5\theta$

Tutorial:

1	<p>Express $\frac{(\cos\theta + i\sin\theta)^8}{(\sin\theta + i\cos\theta)^4}$ in the form $(x + iy)$.</p> <p>Solution:</p> $\frac{(\cos\theta + i\sin\theta)^8}{(\sin\theta + i\cos\theta)^4} = \frac{(\cos\theta + i\sin\theta)^8}{(i)^4(\cos\theta + \frac{1}{i}\sin\theta)^4}$ $= \frac{(\cos\theta + i\sin\theta)^8}{(\cos\theta - i\sin\theta)^4} = \frac{(\cos\theta + i\sin\theta)^8}{[\cos(-\theta) + i\sin(-\theta)]^4} = \frac{(\cos\theta + i\sin\theta)^8}{[(\cos\theta + i\sin\theta)^{-1}]^4}$ $= \frac{(\cos\theta + i\sin\theta)^8}{(\cos\theta + i\sin\theta)^{-4}} = (\cos\theta + i\sin\theta)^{12} = \cos 12\theta + i\sin 12\theta.$
2	<p>Prove that $\frac{(\cos\alpha + i\sin\alpha)^4}{(\sin\beta + i\cos\beta)^5} = \sin(4\alpha + 5\beta) - i\cos(4\alpha + 5\beta)$.</p>
3	<p>Prove that the general value of θ which satisfies the equation $(\cos\theta + i\sin\theta)(\cos 2\theta + i\sin 2\theta) \dots (\cos n\theta + i\sin n\theta) = 1$ is $\frac{4m\pi}{n(n+1)}$, where m is an integer.</p>

Roots of a Complex Number:

We know that $\cos\theta + i\sin\theta = \cos(2n\pi + \theta) + i\sin(2n\pi + \theta), n \in \mathbb{Z}$,

By De Moivre's theorem one of the value of

$$(\cos\theta + i\sin\theta)^{\frac{1}{q}} = \cos\left(\frac{2n\pi+\theta}{q}\right) + i\sin\left(\frac{2n\pi+\theta}{q}\right), \text{ where } q \text{ is an integer..... (1)}$$

Giving n the values $0, 1, 2, 3, \dots, (q-1)$ successively, we get the following q values of

$$(\cos\theta + i\sin\theta)^{\frac{1}{q}},$$

$$\cos\left(\frac{\theta}{q}\right) + i\sin\left(\frac{\theta}{q}\right) \text{ (for } n=0),$$

$$\cos\left(\frac{2\pi+\theta}{q}\right) + i\sin\left(\frac{2\pi+\theta}{q}\right) \text{ (for } n=1),$$

$$\cos\left(\frac{4\pi+\theta}{q}\right) + i\sin\left(\frac{4\pi+\theta}{q}\right) \text{ (for } n=2),$$

.....

$$\cos\left(\frac{2(q-1)\pi+\theta}{q}\right) + i\sin\left(\frac{2(q-1)\pi+\theta}{q}\right) \text{ (for } n=q-1).$$

Putting $n=q$ in (1), we get a value of

$$(\cos\theta + i\sin\theta)^{\frac{1}{q}} = \cos\left(\frac{2\pi+\theta}{q}\right) + i\sin\left(\frac{2\pi+\theta}{q}\right) = \cos\left(\frac{\theta}{q}\right) + i\sin\left(\frac{\theta}{q}\right),$$

Which is same as the value of $n = 0$.

Thus, the values of $(\cos\theta + i\sin\theta)^{\frac{1}{q}}$ for $n=q, q+1, q+2, \dots$ etc. are the repetition of the values obtained as above.

Hence $(\cos\theta + i\sin\theta)^{\frac{1}{q}}$ has q and only q distinct values given as above.

Tutorial:

1	<p>Use De Moivre's theorem to solve the equation $x^4 - x^3 + x^2 - x + 1 = 0$.</p> <p>Solution: We have $x^4 - x^3 + x^2 - x + 1 = 0$. From which,</p> $(x+1)(x^4 - x^3 + x^2 - x + 1) = 0.$ <p>We get $x^5 + 1 = 0$, which can be written as</p> $x^5 = -1 = (\cos\pi + i\sin\pi) = \cos(2n\pi + \pi) + i\sin(2n\pi + \pi).$ <p>Using De Moivre's theorem, we obtain</p> $x = [\cos(2n+1)\pi + i\sin(2n+1)\pi]^{\frac{1}{5}} = \cos\left(\frac{(2n+1)\pi}{5}\right) + i\sin\left(\frac{(2n+1)\pi}{5}\right)$ <p>when $n=0,1,2,3,4$, the values are</p> $\cos\frac{\pi}{5} + i\sin\frac{\pi}{5},$
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	$\cos \frac{3\pi}{5} + i \sin \frac{3\pi}{5},$ $\cos \pi + i \sin \pi,$ $\cos \frac{7\pi}{5} + i \sin \frac{7\pi}{5},$ $\cos \frac{9\pi}{5} + i \sin \frac{9\pi}{5}.$ <p> $\cos \pi + i \sin \pi = -1$, which is rejected as it is corresponding to $x + 1 = 0$. Hence, the required roots of the equation $x^4 - x^3 + x^2 - x + 1 = 0$ are $\cos \frac{\pi}{5} + i \sin \frac{\pi}{5}, \cos \frac{3\pi}{5} + i \sin \frac{3\pi}{5}, \cos \frac{7\pi}{5} + i \sin \frac{7\pi}{5}, \cos \frac{9\pi}{5} + i \sin \frac{9\pi}{5}$. </p>
2	<p>Find the roots of the equation $x^3 + 8 = 0$.</p> <p>Answer: $2\left[\cos\left(\frac{2n\pi+\pi}{3}\right) + i \sin\left(\frac{2n\pi+\pi}{3}\right)\right]$, where $n = 0, 1, 2$.</p>
3	<p>Find the values of $(-i)^{\frac{1}{6}}$.</p> <p>Answer: $\cos(4n+1)\frac{\pi}{12} - i \sin(4n+1)\frac{\pi}{12}$, where $n = 0, 1, 2, 3, 4, 5$.</p>

2.5	Exponential, Logarithmic, Trigonometric and hyperbolic functions.
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Exponential Function:

If $z = x + iy$ then the exponential function with complex variable is defined as

$e^z = e^{(x+iy)} = e^x e^{iy} = e^x (\cos y + i \sin y)$, where $e^{iy} = \cos y + i \sin y$ is known as the Euler's formula.

Logarithmic Function:

If $z = x + iy$ and $w = u + iv$ such that $e^w = z$, then w is said to be a logarithm of z to the base e and written as $w = \log_e z$.

If $z = r(\cos \theta + i \sin \theta)$, then $r(\cos \theta + i \sin \theta) = z = e^w = e^u (\cos v + i \sin v)$ implies $r = e^u$ or $u = \log r$ and $v = \theta + 2n\pi$, $\theta \in (-\pi, \pi]$

Hence, $\log z = \log r + i(\theta + 2n\pi)$, $n \in \mathbb{Z}$ i.e. the logarithm of a complex number has an infinite number of values, therefore, it is a multi-valued function. If $n = 0$ then it is called the principal value and it is denoted by $\text{Log } z$ i.e. $\text{Log } z = \log|z| + i\theta$, $\theta + 2n\pi$ is known as the argument of z and denoted by $\arg(z)$. θ is known as the principal argument of z and denoted by $\text{Arg}(z)$.

Circular Functions:

Since, $e^{iy} = \cos y + i \sin y$ and $e^{-iy} = \cos y - i \sin y$. Then

$$\sin y = \frac{e^{iy} - e^{-iy}}{2i} \text{ and } \cos y = \frac{e^{iy} + e^{-iy}}{2}.$$

Similarly one can define circular function of a complex variable z by the equations:

$$\sin z = \frac{e^{iz} - e^{-iz}}{2i}, \cos z = \frac{e^{iz} + e^{-iz}}{2}, \tan z = \frac{\sin z}{\cos z}, \operatorname{cosec} z = \frac{2i}{e^{iz} - e^{-iz}}, \sec z = \frac{2}{e^{iz} + e^{-iz}} \text{ and } \cot z = \frac{\cos z}{\sin z}.$$

Hyperbolic Functions:

If x is real or complex, then $\frac{e^x - e^{-x}}{2}$ is defined as hyperbolic sine of x and is written as $\sinh x$.

$\frac{e^x + e^{-x}}{2}$ is defined as hyperbolic cosine of x and is written as $\cosh x$.

Also we define,

$$\tanh x = \frac{\sinh x}{\cosh x} = \frac{e^x - e^{-x}}{e^x + e^{-x}}; \coth x = \frac{1}{\tanh x} = \frac{e^x + e^{-x}}{e^x - e^{-x}}; \operatorname{sech} x = \frac{1}{\cosh x} = \frac{2}{e^x + e^{-x}} \text{ and } \operatorname{cosech} x = \frac{1}{\sinh x} = \frac{2}{e^x - e^{-x}}$$

Relations between hyperbolic and circular functions:

$$\sin ix = i \sinh x$$

$$\cos ix = \cosh x$$

$$\tan ix = i \tanh x$$

$$\sinh ix = i \sin x$$

$$\cosh ix = \cos x$$

$$\tanh ix = i \tan x$$

Formulae of Hyperbolic Functions:

$$\cosh^2 x - \sinh^2 x = 1$$

$$\operatorname{sech}^2 x = 1 - \tanh^2 x$$

$$\operatorname{cosech}^2 x = \coth^2 x - 1$$

$$\sinh(x \pm y) = \sinh x \cosh y \pm \cosh x \sinh y$$

$$\cosh(x \pm y) = \cosh x \cosh y \pm \sinh x \sinh y$$

$$\tanh(x \pm y) = \frac{\tanh x \pm \tanh y}{1 \pm \tanh x \tanh y}$$

$$\sinh 2x = 2 \sinh x \cosh x$$

$$\cosh 2x = \cosh^2 x + \sinh^2 x$$

$$\cosh 2x = 2 \cosh^2 x - 1$$

$$\cosh 2x = 1 + 2\sinh^2 x$$

$$\tanh 2x = \frac{2\tanh x}{1 + \tanh^2 x}$$

$$\sinh x + \sinh y = 2\sinh\left(\frac{x+y}{2}\right)\cosh\left(\frac{x-y}{2}\right)$$

$$\sinh x - \sinh y = 2\cosh\left(\frac{x+y}{2}\right)\sinh\left(\frac{x-y}{2}\right)$$

$$\cosh x + \cosh y = 2\cosh\left(\frac{x+y}{2}\right)\cosh\left(\frac{x-y}{2}\right)$$

$$\cosh x - \cosh y = 2\sinh\left(\frac{x+y}{2}\right)\sinh\left(\frac{x-y}{2}\right)$$

Tutorial:

1	Find the value of $\log(-i)$. Solution: We know that $\log(z) = \log r + i(2n\pi + \text{Arg}(z)), n \in \mathbb{Z}$. Here $r = 1$ and $\text{Arg}(z) = -\frac{\pi}{2}$. $\log(-i) = \log 1 + \left(2n\pi - \frac{\pi}{2}\right)i = (4n - 1)\frac{\pi}{2}i, n \in \mathbb{Z}$.
2	Separate the real and imaginary parts of $(-i)^{-(1-i)}$. Answer: 0 and $e^{\frac{\pi}{2}}$
3	Show that $\sin ix = i\sinh x, x \in \mathbb{R}$. Solution: We know that $\sin x = \frac{e^{ix} - e^{-ix}}{2i}$. Then $\sin ix = \frac{e^{-x} - e^x}{2i} = i \frac{e^x - e^{-x}}{2} = i\sinh x$.
4	If $\tan(x + iy) = \sin(u + iv)$, then show that $\frac{\sin 2x}{\sinh 2y} = \frac{\tan u}{\tanh v}$.
5	If $\sin(A + iB) = x + iy$, then prove that $\frac{x^2}{\cosh^2 B} + \frac{y^2}{\sinh^2 B} = 1$.