Set 0

Problem 1

(a)

Let z be defined as follows:

$$z = \sin \theta = \frac{e^{i\theta} - e^{-i\theta}}{2i}.$$

Solving the above equation for θ , we obtain:

$$\begin{split} e^{i\theta}-e^{-i\theta}&=2iz\\ e^{2i\theta}-1&=2ize^{i\theta}\\ e^{2i\theta}-2ize^{i\theta}-1&=0\\ e^{i\theta}&=iz\pm\sqrt{1-z^2}\\ \theta&=-i\log\bigl(iz\pm\sqrt{1-z^2}\bigr). \end{split}$$

To ensure continuity with the real-valued $\sin \theta$, we choose the + branch:

$$\theta = \arcsin z = -i\log(iz + \sqrt{1 - z^2}).$$

Choosing the + branch maps the domain $-1 \le z \le 1$ to $-\frac{\pi}{2} \le \theta \le \frac{\pi}{2}$. This can be verified by the following calculation.

If $-1 \le z \le 1$, using $a, b \in \mathbb{R}$, we have:

$$z = \frac{b}{\sqrt{a^2 + b^2}}.$$

Then, we can find θ as follows:

$$\begin{split} \arcsin z &= -i\log\left(i\frac{b}{\sqrt{a^2+b^2}} + \sqrt{1-\frac{b^2}{a^2+b^2}}\right) \\ &= -i\left\{\log\left|i\frac{b}{\sqrt{a^2+b^2}} + \sqrt{1-\frac{b^2}{a^2+b^2}}\right| + i\arg\left(i\frac{b}{\sqrt{a^2+b^2}} + \sqrt{1-\frac{b^2}{a^2+b^2}}\right)\right\} \\ &= -i\left\{\log 1 + i\arctan\frac{b}{a}\right\} \\ &= \arctan\frac{b}{a}. \end{split}$$

Therefore, $\arcsin z = \arctan \frac{b}{a}$, which is in the range of $-\frac{\pi}{2} \le \theta \le \frac{\pi}{2}$.

(b)

Let z be defined as follows:

$$z = \tan \theta = \frac{\sin \theta}{\cos \theta} = \frac{e^{i\theta} - e^{-i\theta}}{i(e^{i\theta} + e^{-i\theta})}.$$

Solving the above equation for θ , we obtain:

$$\begin{split} e^{i\theta} - e^{-i\theta} &= iz(e^{i\theta} + e^{-i\theta}) \\ e^{2i\theta} - 1 &= ize^{2i\theta} - iz \\ e^{2i\theta}(1-iz) &= 1+iz \\ e^{2i\theta} &= \frac{1+iz}{1-iz} \\ \theta &= -\frac{i}{2}\log\frac{1+iz}{1-iz} \\ &= \frac{i}{2}\{\log(1-iz) - \log(1+iz)\}. \end{split}$$

Therefore,

$$\theta = \arctan z = \frac{i}{2}\{\log(1-iz) - \log(1+iz)\}.$$

(c)

$$i^{\frac{1}{3}} = e^{i\frac{\frac{\pi}{2} + 2k\pi}{3}}$$

$$= e^{i\frac{\pi}{6} + \frac{2k\pi}{3}} \quad (k = 0, 1, 2).$$

Therefore,

$$i^{\frac{1}{3}} = \frac{\sqrt{3}}{2} + \frac{1}{2}i, \ -i, \ -\frac{\sqrt{3}}{2} + \frac{1}{2}i.$$

Problem 2

$$e^{in\theta} = \cos n\theta + i\sin n\theta.$$

On the other hand,

$$\begin{split} e^{in\theta} &= \left(e^{i\theta}\right)^n \\ &= \left(\cos\theta + i\sin\theta\right)^n \\ &= \sum_{k=0}^n \binom{n}{k} (\cos^{n-k}\theta) \Big(i\sin^k\theta\Big) \\ &= \sum_{k=0}^{\lfloor n/2\rfloor} (-1)^k \binom{n}{2k} (\cos^{n-2k}\theta) \Big(\sin^{2k}\theta\Big) + i\sum_{k=0}^{\lfloor (n-1)/2\rfloor} (-1)^k \binom{n}{2k+1} (\cos^{n-2k-1}\theta) \Big(\sin^{2k+1}\theta\Big). \end{split}$$

Therefore, we get the following:

(a)

$$\cos n\theta = \sum_{k=0}^{\lfloor n/2 \rfloor} (-1)^k \binom{n}{2k} (\cos^{n-2k}\theta) \left(\sin^{2k}\theta\right),$$

(b)

$$\sin n\theta = \sum_{k=0}^{\lfloor (n-1)/2\rfloor} (-1)^k \binom{n}{2k+1} \bigl(\cos^{n-2k-1}\theta\bigr) \bigl(\sin^{2k+1}\theta\bigr).$$

Problem 3

$$\begin{split} \sin x/2 \sum_{n=0}^{N-1} \cos nx &= \frac{1}{2} \sum_{n=0}^{N-1} \left\{ \sin \left(\frac{2n+1}{2} x \right) - \sin \left(\frac{2n-1}{2} x \right) \right\} \\ &= \frac{1}{2} \left\{ \sin \left(\frac{2N-1}{2} x \right) - \sin \left(-\frac{x}{2} \right) \right\} \\ &= \frac{1}{2} \left\{ \sin \left(\frac{2N-1}{2} x \right) + \sin \left(\frac{x}{2} \right) \right\} \\ &= \frac{1}{2} \left\{ \sin \left(\frac{N}{2} x + \frac{N-1}{2} x \right) + \sin \left(\frac{N}{2} x - \frac{N-1}{2} x \right) \right\} \\ &= \sin \frac{Nx}{2} \cos \frac{(N-1)x}{2}. \end{split}$$

Therefore,

$$\sum_{n=0}^{N-1} \cos nx = \frac{\sin Nx/2\cos(N-1)x/2}{\sin x/2}.$$

Problem 4

Let I be defined as follows:

$$I = \int_0^\infty e^{-at} \sin bt \, \mathrm{d}t \,.$$

Then,

$$\begin{split} I &= \int_0^\infty e^{-at} \sin bt \, \mathrm{d}t \\ &= \left[\frac{-e^{-at}}{a} \sin bt \right]_0^\infty - \int_0^\infty \frac{-e^{-at}}{a} b \cos bt \, \mathrm{d}t \\ &= \frac{b}{a} \int_0^\infty e^{-at} \cos bt \, \mathrm{d}t \\ &= \frac{b}{a} \left[\frac{e^{-at}}{a} \cos bt \right]_0^\infty - \frac{b}{a} \int_0^\infty \frac{e^{-at}}{a} (-b) \sin bt \, \mathrm{d}t \\ &= \frac{b}{a^2} - \frac{b^2}{a^2} I. \end{split}$$

Therefore,

$$I = \frac{b}{a^2 + b^2}.$$

Problem 5

$$\begin{split} \int_0^\infty \frac{e^{-s}}{s} (1 - e^{-s}) \, \mathrm{d}s &= \int_0^\infty \int_0^1 e^{-s(t+1)} \, \mathrm{d}t \, \mathrm{d}s \\ &= \int_0^1 \int_0^\infty e^{-s(t+1)} \, \mathrm{d}s \, \mathrm{d}t \\ &= \int_0^1 \frac{1}{t+1} \, \mathrm{d}t \\ &= \ln 2 \end{split}$$

The interchange of the order of integration was justified by Tonelli's theorem, as the integrand is non-negative within the integration domain.