

# An Introduction to Complex Numbers

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## Contents

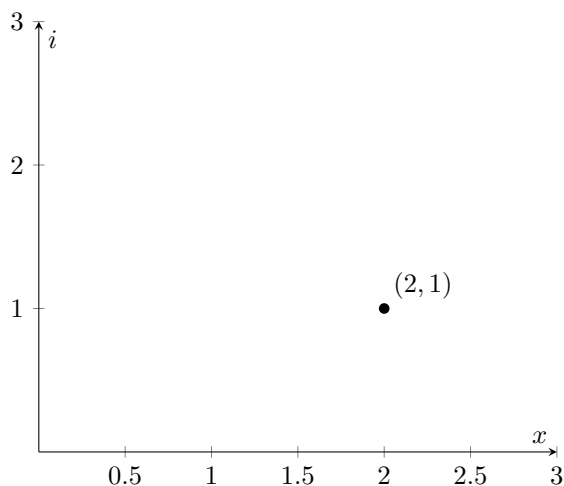
<b>1</b>	<b>Introduction</b>	<b>3</b>
1.1	Some Differences . . . . .	3
1.1.1	Euler: $e^{ix} = \cos x + i \sin x$ . . . . .	3
1.1.2	Differentiability . . . . .	3
1.1.3	Integration . . . . .	4
1.2	Analytic Continuation . . . . .	4
1.3	Complex Dynamics . . . . .	6
<b>2</b>	<b>Complex Arithmetic</b>	<b>7</b>
2.1	The usual stuff . . . . .	7
2.2	Division . . . . .	7
2.2.1	Complex Conjugation . . . . .	7
2.2.2	Absolute Value . . . . .	8
2.2.3	Application for Complex Arithmetic . . . . .	9
2.2.4	Hamilton Quaternions . . . . .	10
<b>3</b>	<b>Roots</b>	<b>11</b>
3.1	Multiplication in $S^1$ . . . . .	12
3.1.1	Summary . . . . .	13
3.2	Square Roots . . . . .	13
3.3	Other Roots . . . . .	14
3.4	Multiple Angle Formulas . . . . .	14
<b>4</b>	<b>Elementary Transcendental Functions</b>	<b>15</b>
4.1	Exponential . . . . .	15
4.2	Logarithm . . . . .	17
4.3	Trigonometric Functions . . . . .	17
4.4	Applications of Trigonometric Functions . . . . .	17

<b>5</b>	<b>Complex Derivatives</b>	<b>18</b>
5.1	Real Derivatives of Complex Functions . . . . .	18
5.2	Complex Derivatives . . . . .	19
5.3	Holomorphic . . . . .	20
5.4	Wirtinger Derivatives . . . . .	20
5.5	Examples Of Holomorphic Functions . . . . .	21
5.6	Examples Of Non-Holomorphic Functions . . . . .	21
<b>6</b>	<b>Harmonic Functions</b>	<b>21</b>
<b>7</b>	<b>Integration</b>	<b>22</b>

# 1 Introduction

Complex Analysis is quite similar to real analysis, except it works with complex numbers of the form  $x + iy$ , where  $x, y \in \mathbb{R}$ ,  $i^2 = -1$ . We represent real numbers on a line, we represent complex numbers as elements on a plane.

For example:



A lot of complex analysis is really similar to real analysis, we can do the usual  $+$ ,  $-$ ,  $\times$ ,  $/$ , exponentials, trigonometric functions, differentiation, integration. Many of the rules for real analysis work for complex analysis.  $\lim$ , series and so on...

## 1.1 Some Differences

### 1.1.1 Euler: $e^{ix} = \cos x + i \sin x$

Trigonometric functions and exponential functions turn out to be almost the same. Using this we can write all trigonometric functions in terms of exponential functions for example,  $\cos x = \frac{e^{ix} + e^{-ix}}{2}$ . This saves a lot of labour because all the complicated identities for trigonometric functions are just special cases of identities of exponential functions. So there's a lot less to remember.

### 1.1.2 Differentiability

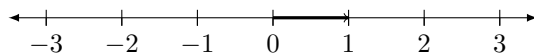
For the reals, some functions we can differentiate it once and twice, but not three times. But for a complex function  $\mathbb{C} \rightarrow \mathbb{C}$ , once it is differentiable once, it is automatically differentiable any number of times.

### 1.1.3 Integration

Suppose we want to integrate

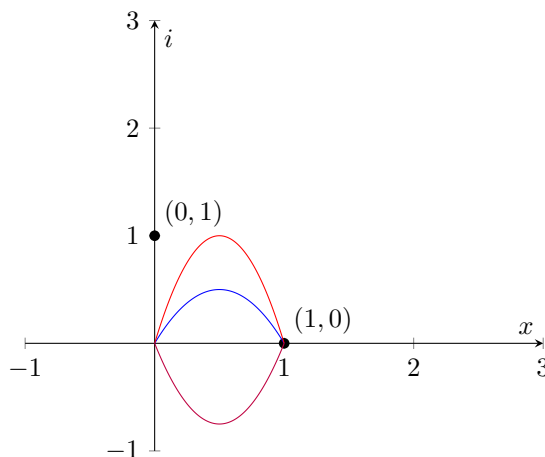
$$\int_0^1 f(x)dx$$

Suppose we want to integrate for real numbers, and there's only one way to go from 0 to 1.



So its quite clear what this integral is meant.

But if we are integrating in the complex plane,



There are many ways to go from 0 to 1. So the integral from 0 to 1 seems to depend on which path you take. Turns out that it almost doesn't. We have Cauch's theorem, that integrals are almost independent of the path we take from 0 to 1. This turns out to be extremely useful. For example in real analysis, there are some equations integrals and sums that we don't learn how to evaluate in ordinary introductory calculus classes. But you can work out these using complex integration.

$$\int_0^\infty \frac{\sin x}{x} dx = \frac{\pi}{2}$$

$$\sum_{i=1}^\infty \frac{1}{i^2} + \frac{1}{2^2} + \frac{1}{3^2} + \dots = \frac{\pi^2}{6}$$

## 1.2 Analytic Continuation

Suppose I give you a function from 0 to 1, and ask you to evaluate it at  $x = -1$ , that would be a completely stupid question. There's no way to evaluate it at

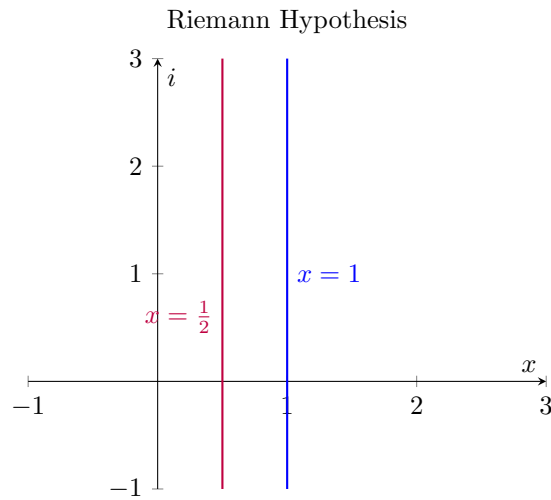
–1. There is no real information. However for complex functions, if I give you a function from 0 to 1, and it is differentiable, it is automatically determined in any connected region.

The function on  $(a, b)$  is determined uniquely on larger open connected set if it complex differentiable.

There is a very famous function of this. The Riemann Zeta Function

$$\zeta(s) = \frac{1}{1^s} + \frac{1}{2^s} + \frac{1}{3^s} + \cdots$$

This is probably the single most notorious function in mathematics, the Riemann hypothesis, which states that all zeros of  $\zeta(s)$  are real or have real part of  $\frac{1}{2}$



Well the Riemann Hypothesis makes no sense at all because if we try to evaluate it it only converges if  $\text{Re}(s) > 1$

$$1 + \frac{1}{2} + \frac{1}{3} + \cdots = \infty \tag{1}$$

And the function only converges on the right side of  $x = 1$ . Well it turns out the Riemann Zeta function can be analytically continued. In other words, there's only one differentiable complex function that extends the Riemann Zeta function to the whole complex plane, except well, 1 because it would not converge. Why should people care about the Riemann Zeta function? Well it seems to control prime numbers, if we draw prime numbers on a real line,



You can see that they are more dense in some regions, and in some regions they are less dense. Something like a sort of compression wave. Riemann

discovered that this waves in the primes happen at very precise frequencies, and the frequencies turn out to be the imaginary parts of the zeroes of the zeta function. The amplitude of each wave turn out to be the real part. So the Riemann Hypothesis seems to suggest that primes have a lot of waves going through them. And all these waves in some sense have the same loudness, or volume.

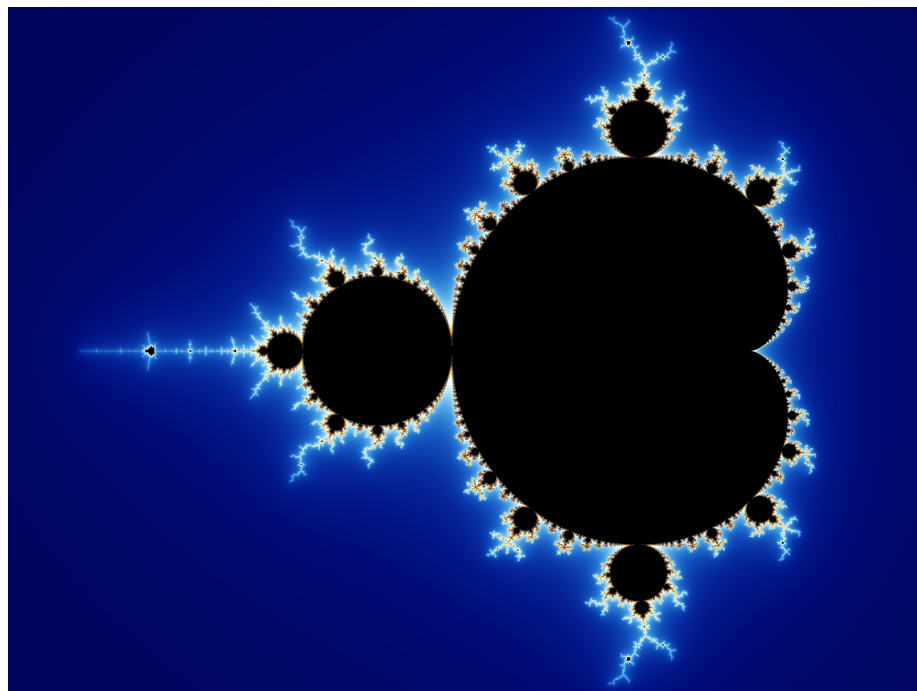
### 1.3 Complex Dynamics

This is related to a planar set called the Mandel Brot set. We can ask what is the Mandel Brot set?

You take a complex number, you keep on applying the transformation, while  $c$  is fixed

$$\begin{aligned} z &\rightarrow z^2 + c \\ 0 &\rightarrow 0^2 + c \rightarrow \dots \\ z_0 &\rightarrow z_1 \rightarrow z_2 \\ &= z_0^2 + c = z_1^2 + c \end{aligned}$$

And you can ask whether this sequence is **bounded**. And this obviously depends on  $c$ . So if this sequence is bounded, it is the same as saying  $c$  is in the Mandel Brot set. The thing is that the Mandel Brot set is incredibly intricate.



Well that's the end of the summary.

## 2 Complex Arithmetic

Well if you were a computer, a complex number is nothing more than an ordered pair of numbers  $(x, y)$ . But if you were human you would write it as  $x + iy$ . But as a human, writing it as an ordered pair is good too because you could understand it as a plane. So you could represent each complex number as a point in a plane.

**Definition 2.1** (Addition).

$$(a + ib) + (c + id) = a + c + ib + id$$

**Definition 2.2** (Multiplication).

$$\begin{aligned}(a, b) \cdot (c, d) &= (ac - bd, ad + bc) \\ (a + ib)(c + id) &= ac + i^2bd + ibc + iad \\ \text{Since } i^2 &= -1, \\ &\Rightarrow ac - bd + i(bc + ad)\end{aligned}$$

That's why we remember complex numbers as  $x + iy$  form, because it makes multiplication trivial to remember.

### 2.1 The usual stuff

Does it satisfy the usual rules:

$$a(b + c) = ab + ac \quad (ab)c = a(bc) \cdots$$

Well we could

1. Do a long check which we won't do because its long and tedious
2. Go to an abstract algebra course, and show that the definition of the complex numbers gives a ring with all the usual stuff

### 2.2 Division

Does  $a + ib$  has an *inverse* if it is  $\neq 0$ .

#### 2.2.1 Complex Conjugation

Denoted by:

$$x + iy \rightarrow x - iy = \overline{x + iy}$$

The reason this turns up a lot is we said  $i^2 = -1$  but  $-1$  actually has 2 square-roots because  $(-i)^2 = -1$ . So when we talk about a squareroot of  $-1$  we don't really know which squareroot they are talking about and turns out, they

are completely equivalent. Anything you can say about 1 squareroot you can say about the other squareroot. So you can sort of flip them around without changing anything. Complex conjugation actually *preserves* all properties of the complex numbers. For example:

$$\begin{aligned}\overline{z_1 z_2} &= \overline{z_1} \cdot \overline{z_2} \\ \overline{z_1 + z_2} &= \overline{z_1} + \overline{z_2}\end{aligned}$$

In fact, complex conjugation  $z \rightarrow \bar{z}$  is an *AUTOMORPHISM* of the complex numbers,  $\mathbb{C}$ . If you've done a Galois Theory course, another way of saying is this is the Galois group of the  $\mathbb{C}/\mathbb{R}$  is  $\{1, \text{Complex Conjugation}\}$ .

So using complex conjugation, we can find the inverse of any complex number as follows

$$\begin{aligned}z &= x + iy \\ z\bar{z} &= (x + iy)(x - iy) \\ &= x^2 + y^2 \\ \frac{1}{z} &= \frac{\bar{z}}{z\bar{z}} \\ \frac{1}{x + iy} &= \frac{x - iy}{(x + iy)(x - iy)} \\ &= \frac{x - iy}{x^2 + y^2} \\ &= \frac{x}{x^2 + y^2} - i \frac{y}{x^2 + y^2}\end{aligned}$$

What you should remember is to multiply the denominator by its complex conjugate. Division by complex numbers is also reasonably easy.

### 2.2.2 Absolute Value

The absolute distance of  $x$  from 0 is  $x$  if  $x > 0$  and  $-x$  if  $(x < 0)$ . Similarly, for any complex number  $z$ ,

$$\begin{aligned}z &= x + iy \\ |z| &= \sqrt{x^2 + y^2} \\ &= \sqrt{z\bar{z}}\end{aligned}$$

From this, then the following also follows,

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

All the rules of absolute value also applies,

$$|z_1 - z_2| \leq |z_1| + |z_2|$$



### 2.2.3 Application for Complex Arithmetic

Which integers are sums of 2 squares? Well we know that they are closed under multiplication. Meaning that if two integers are the sum of two squares then so is their product.

*Proof.* Let's say we have two integers that are the some of two squares, then

$$(a^2 + b^2)(c^2 + d^2) = (ac - bd)^2 + (ad + bc)^2$$

Well where on earth did this come from? It comes from complex numbers! We notice that

$$\begin{aligned} a^2 + b^2 &= |a + ib|^2 \\ c^2 + d^2 &= |c + id|^2 \\ (a^2 + b^2)(c^2 + d^2) &= |(a + ib)(c + id)|^2 \\ &= |ac - bd + i(ad + bc)|^2 \\ &= (ac - bd)^2 + (ad + bc)^2 \end{aligned}$$

□

The proof with reals doesn't really explain why it exists, it is explained with complex numbers.

*Proof.* Let's give an example of this

$$\begin{aligned} 5 &= 1^2 + 2^2 \\ 13 &= 2^2 + 3^2 \\ 5 \times 13 &= 65 \\ &= 8^2 + 1^2 \\ &= 4^2 + 7^2 \end{aligned}$$

So why are there two ways to write 65 as a sum of two squares?

$$\begin{aligned} 1^2 + 2^2 &= |1 + 2i|^2 \\ 2^2 + 3^2 &= |2 + 3i|^2 \\ (1 + 2i)(2 + 3i) &= -4 + 7i \end{aligned}$$

And you get the first solution, which is actually  $(-4)^2 + 7^2$ . There's another thing you can do which is change one of them to their complex conjugate

$$(1 + 2i)(2 - 3i) = 8 + i$$

And there are other things we could do like use the conjugate for the other complex number but it will just give variations of the two solutions. So we see that the two ways of writing 65 as a sum of two squares correspond to the two different products of complex numbers.  $\square$

Next application, let's take a look at pythagoras' theorem,  $a^2 + b^2 = c^2$ . And we want to find solutions to this equation. How can we generate many solutions to this easily?

$$\begin{aligned}(a + ib) &= (x + iy)^2 \\ |a + ib| &= a^2 + b^2 \\ &= |(x + iy)^2|^2 \\ &= (x^2 + y^2)^2\end{aligned}$$

So now we can just sort of pick any random complex number for  $x$  and  $y$ ,

$$\begin{aligned}x + iy &= 2 + i \\ (x + iy)^2 &= (2 + i)^2 \\ &= 3 + 4i \\ &= a + ib \\ |a + ib|^2 &= a^2 + b^2 \\ &= 3^2 + 4^2 \\ |(x + iy)^2|^2 &= (|(x + iy)|^2)^2 \\ &= ((\sqrt{2^2 + 1^2})^2)^2 \\ &= 5^2\end{aligned}$$

#### 2.2.4 Hamilton Quaternions

Quaternions means a collection of 4 things. so a quaternion is simply

$$\begin{aligned}a + bi + cj + dk \\ i^2 &= -1 \\ j^2 &= -1 \\ k^2 &= -1 \\ ij &= k = -ji \\ jk &= i = -kj \\ ki &= j = -ik\end{aligned}$$

Quaternions are not commutative! But they do behave very similarly to complex numbers. For example,

$$\begin{aligned} z &= a + bi + cj + dk \\ \overline{a + bi + cj + dk} &= a - bi - cj - dk \\ z\bar{z} &= a^2 + b^2 + c^2 + d^2 \end{aligned}$$

So now we can work out the inverse of the quaternion,

$$\frac{1}{a + bi + cj + dk} = \frac{a - bi - cj - dk}{a^2 + b^2 + c^2 + d^2}$$

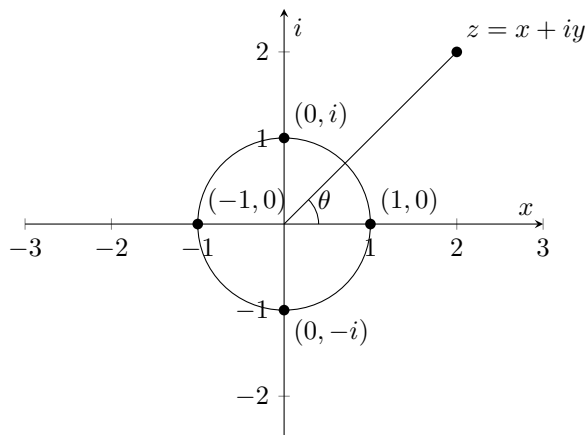
You realise that if the quaternion is non-zero, then the denominator would be non-zero, so all non-zero quaternions have inverses.

### 3 Roots

Do Complex Numbers have square roots? Can we find

$$\begin{aligned} \sqrt{2+i} \\ \sqrt[3]{2+i} \\ \dots \end{aligned}$$

The answer is YES! To understand this, we have to understand the geometric meaning of multiplication. To do this, we express multiplication in terms of polar coordinates.



We have the usual way to go about changing from cartesian to polar coordinates.

$$\begin{aligned}r &= |z| \\ \tan\theta &= \frac{y}{x} \\ x &= r\cos\theta \\ y &= r\sin\theta\end{aligned}$$

Now you notice if we take the values of absolute value one (the circle), these actually form a group. A **group** is a set that is closed under multiplication and inverses. For example,

$$\begin{aligned}|z_1| &= 1 \\ |z_2| &= 1 \\ |z_1 z_2| &= 1 \\ |z^{-1}| &= 1\end{aligned}$$

So we can multiply and divide points on the circle group. We also see that any complex number  $z$ , can be written as a point on the circle group, times a positive real number.

Point on the circle group:  $\cos\theta + i\sin\theta$

Any Complex Number:  $z = r \cdot (\cos\theta + i\sin\theta)$

Every non-zero complex number  $z$ , can be written *uniquely* as  $z = a \cdot b$  where  $a$  is a positive real, and  $b$  is in the circle group ( $|b| = 1$ ). Another way of writing this is  $\mathbb{C}^x := \mathbb{R}_{>0} \times \mathbb{S}^1$ , where  $\mathbb{C}^x$  means take the complex numbers under multiplication and throw away the zero, positive reals, and the circle group where  $\mathbb{S}$  means sphere and the superscript means it is one-dimension.

### 3.1 Multiplication in $S^1$

There are two ways to do multiplication in  $S^1$ , namely,

1. Multiply them as complex numbers.
2. Multiply them by adding angles.

And we want to show that they are the same.

*Proof.* Complex multiplication:

$$\begin{aligned} & (\cos\theta_1 + i\sin\theta_1) \times (\cos\theta_2 + i\sin\theta_2) \\ &= \cos\theta_1\cos\theta_2 - \sin\theta_1\sin\theta_2 + i(\cos\theta_1\sin\theta_2 + \cos\theta_2\sin\theta_1)\end{aligned}$$

Similarly for the addition of angles,

$$\cos(\theta_1 + \theta_2) = \cos\theta_1\cos\theta_2 - \sin\theta_1\sin\theta_2$$

$$\sin(\theta_1 + \theta_2) = \sin\theta_1\cos\theta_2 + \cos\theta_1\sin\theta_2$$

So multiplying the complex numbers on the circle, is the same as adding their angles.  $\square$

This shows that complex numbers are really good for rotations in  $\mathbb{R}^2$ . Similarly quaternions are really good for rotations of  $\mathbb{R}^3$  and  $\mathbb{R}^4$ . Navigation systems often make use of quaternions to calculate rotations.

### 3.1.1 Summary

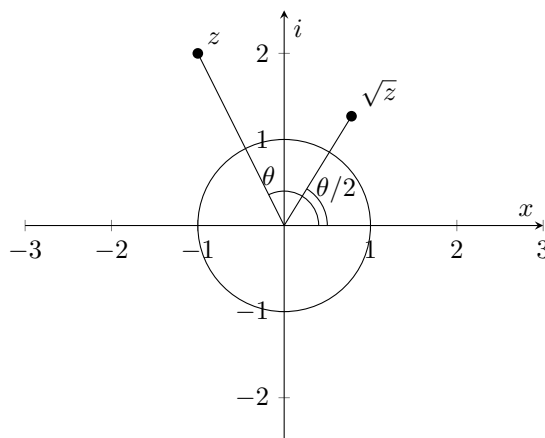
To multiply two complex numbers  $z_1, z_2$ ,

1. Multiply absolute values
2. Add angles (argument)

You can multiply complex numbers by just sort of staring at them, not much algebraic stuff needed.

## 3.2 Square Roots

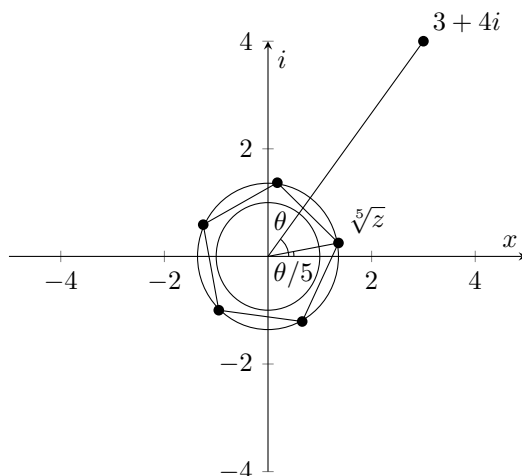
So  $\sqrt{z}$  simply has half the argument,  $\theta$ , and the absolute value  $= \sqrt{|z|}$ . This sort of shows that every complex number has a square root. Let's show this graphically.



We notice that  $\sqrt{z}$  has half the argument of  $z$ , and the real part of  $\sqrt{z}$  is  $\sqrt{|z|}$ . So the two square roots of  $z$  are  $\sqrt{z}$  and  $-\sqrt{z}$ .

### 3.3 Other Roots

Just as numbers have more than one square root, they have more than one 5th root, so if we take  $\frac{\theta}{5}$ , we can also take  $\frac{\theta+2\pi}{5}$ ,  $\frac{\theta+4\pi}{5}$  and so on...



The five roots lie on a regular pentagon. And the same happens if you take any  $n$ th roots of any non-zero complex number, you find that there are going to be  $n$  roots, and they lie on the vertices of a nice regular,  $n$ -sided polygon. And you can find out these values explicitly by working out the argument and absolute value of  $z$ .

So any complex number,  $z$ , has an  $n$ -th root. If  $z$  is non-zero, it is going to have  $n$  distinct,  $n$ -th roots. So polynomials of the form  $z^n - a$  always has root. The same happens for more complex polynomials, and will be shown later to always have a complex root. We sometimes express this by saying that  $\mathbb{C}$  is algebraically closed. "algebraically closed" just means that whenever you have any non constant polynomial, you can always find a root of that polynomial.

### 3.4 Multiple Angle Formulas

Everyone is familiar with the old trusty angle formulas

$$\begin{aligned}\cos 2\theta &= \cos^2 \theta - \sin^2 \theta \\ \cos 3\theta &= \cos^3 \theta - 3\cos \theta \sin^2 \theta = 4\cos^3 \theta - 3\cos \theta\end{aligned}$$

You *could* prove these formulas by doing some tedious algebra, but with complex numbers, the work becomes a lot less. We get it from the binomial theorem,

$$\begin{aligned}\cos n\theta + i \sin n\theta &= (\cos \theta + i \sin \theta)^n \\ &= \binom{n}{0} (\cos \theta)^n + i \binom{n}{1} (\cos \theta)^{n-1} \sin \theta - \binom{n}{2} (\cos \theta)^{n-2} (\sin \theta)^2\end{aligned}$$

And then just take real parts of both sides.

$$\cos n\theta = (\cos \theta)^n - \binom{n}{2}(\cos \theta)^{n-2}(\sin \theta)^2 + \dots$$

## 4 Elementary Transcendental Functions

This section will discuss  $e^x$ ,  $\log$ ,  $\sin$ ,  $\cos$ ,  $\tan$ , and so on... We will start with the exponential function, and see that all the others are just special cases of it.

### 4.1 Exponential

We can define the exponential function using the normal power series, as we do for over the reals,

$$e^z = 1 + z + \frac{z^2}{2!} + \frac{z^3}{3!} + \dots$$

So we can ask the question, does this converge? Turns out it is absolutely convergent. And if a series of complex numbers are absolutely convergent, then so is the series of real parts, and the same for the imaginary parts.

$$\begin{aligned} e^{z_1+z_2} &= e^{z_1}e^{z_2} \\ \sum_n \frac{(z_1+z_2)^n}{n!} &= \sum_{n,m} \frac{\binom{n}{m} z_1^m z_2^{n-m}}{n!} \\ &= \sum_{n,m} \frac{z_1^m}{m!} \frac{z_2^{n-m}}{(n-m)!} \\ &= \sum_{n,m} \frac{z_1^m}{m!} \frac{z_2^n}{n!} \\ &= e^{z_1}e^{z_2} \end{aligned}$$

You realise we did some rearrangement, but that's fine because everything is absolutely convergent. So let's try now to calculate it,

$$\begin{aligned} z &= x + iy \\ e^z &= e^x e^{iy} \\ e^{iy} &= 1 + iy + \frac{i^2 y^2}{2!} + \frac{i^3 y^3}{3!} + \dots \\ &= 1 + iy - \frac{y^2}{2!} - \frac{iy^3}{3!} + \frac{y^4}{4!} + \frac{iy^5}{5!} + \dots \end{aligned}$$

We realise that

$$1 - \frac{y^2}{2!} + \frac{y^4}{4!} + \cdots = \cos y$$

$$iy - \frac{iy^3}{3!} + \frac{iy^5}{5!} + \cdots = i \sin y$$

This brings us to Euler's identity, where  $e^{iy} = \cos y + i \sin y$ . Which allows us to work out the exponential for all complex  $z$ . Also it follows that,

$$y = \pi$$

$$e^{\pi i} = -1$$

$$y = 2\pi$$

$$e^{2\pi i} = 1$$

$$e^{2n\pi i} = 1, \text{ for } n \in \mathbb{Z}$$

We can also say that the exponential function is a homomorphism of groups. We know that

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

Therefore, we see from algebra courses that this is just a homomorphism from the complex numbers under addition, to the complex numbers under multiplication.  $\mathbb{C} \rightarrow \mathbb{C}^\times$ . Saying its a homomorphism just says that it turns addition into multiplication. We also notice that this exponential map is onto. So, provided that  $r$  is non-zero,

$$r(\cos \theta + i \sin \theta) = \exp(\log r + i\theta)$$

We can also ask what is the kernel? Where  $\exp(x + iy) = 1$ ?

$$\exp(x + iy) = \exp(x)(\cos y + i \sin y)$$

Thus we can see that  $x = 0$ , and  $y$  has to be some multiple of  $2\pi$ .

**Note:** For the reals, we also get a map from the reals under addition to the reals under multiplication,  $\mathbb{R} \rightarrow \mathbb{R}^\times$ . Except this time, there's no kernel and the map is not onto. It is injective but surjective. Whereas the complex exponentials is surjective but not injective.



## 4.2 Logarithm

Solve:  $e^{a+bi} = z$

$$\begin{aligned}z &= r(\cos \theta + i \sin \theta) \\a + bi &= \log z \\e^a &= r \\&= |z| \\a &= \log |z|, z \neq 0 \\\theta &= \arg(z)\end{aligned}$$

The problem is that  $\arg(z)$  is not unique, so  $\theta$  is only defined up to multiples of  $2\pi$ .  $\log(z)$  NOT unique, only defined up to multiples of  $2\pi i$ .

We can also ask if,

$$z_1^{z_2} = \exp(z_2 \log(z_1))$$

Is well defined, since  $\log(z_1)$  is ambiguous, there are only 2 cases where this function is well defined.

1.  $z_1 > 0$  and REAL, take the real part of  $\log(z_1)$
2.  $z_2$  is an integer,  $\exp(n \log(z_1)) = \exp(n2\pi i) = 1$

## 4.3 Trigonometric Functions

$$\begin{aligned}e^{iz} &= \cos z + i \sin z \\e^{-iz} &= \cos z - i \sin z \\\frac{e^{iz} + e^{-iz}}{2} &= \cos z \\\frac{e^{iz} - e^{-iz}}{2i} &= \sin z\end{aligned}$$

An amazing unification of exponential functions and trigonometric functions. In real analysis, they seem so different. Over the complex numbers, they seem like almost the same function. All identities of trigonometric functions also follow from the exponential functions.

## 4.4 Applications of Trigonometric Functions

Suppose you want to solve a simple linear differential equation.

$$a \frac{d^2 y}{dx^2} + b \frac{dy}{dx} + cy = 0$$

If you've been to a real analysis course, you know you tend to be able to find the solution,

$$y = e^{\alpha} \cos \beta x$$

and it's really a bit of a mess checking what  $\alpha, \beta$  has to be for this to be a solution. With complex numbers this becomes a lot easier to solve, you just substitute in  $y = e^{\lambda x}$ .

$$a\lambda^2 e^{\lambda x} + b\lambda e^{\lambda x} + ce^{\lambda x} = 0$$

$$a\lambda^2 + b\lambda + c = 0$$

So now  $\lambda$  is given by the root of some quadratic equation. We get a much simpler form for the solution. As an example,

$$\frac{d^2 y}{dx^2} + 2\frac{dy}{dx} + 2y = 0$$

$$\Rightarrow \lambda^2 + 2\lambda + 2 = 0$$

$$\Rightarrow \lambda = -1 \pm i$$

$$y = e^{(1+i)x}, e^{(i-1)x}$$

$$\Rightarrow y = e^x \cos x, e^x \sin x$$

Another way complex numbers make things simpler is if you're doing Fourier series. If you have a function that's periodic,

$$f(x) = f(2\pi + x)$$

$$\Rightarrow f(x) = \sum_{n>0} a_n \sin(nx) + \sum_{n \geq 0} b_n \cos(nx)$$

Now if you use complex numbers you can very easily simplify this, because  $\sin$  and  $\cos$  can be written as exponentials.

$$f(x) = \sum_{n \in \mathbb{Z}} c_n e^{inx}$$

This makes computing the Fourier series a lot easier and neater.

## 5 Complex Derivatives

We are not going to go straight into complex derivatives, but we are going to look at real derivatives of complex functions.

### 5.1 Real Derivatives of Complex Functions

Let's take  $w = u + iv$  is a function of  $z = x + iy$ , where  $u, v, x, y \in \mathbb{R}$ . Such that  $u, v$  are functions of  $x, y$ . First we need to write  $u, v$  as a vector.

$$\begin{bmatrix} u(x, y) \\ v(x, y) \end{bmatrix} = \underbrace{\begin{bmatrix} u(x_0, y_0) \\ v(x_0, y_0) \end{bmatrix}}_{\text{linear function}} + \begin{bmatrix} a & b \\ c & d \end{bmatrix} \begin{bmatrix} x - x_0 \\ y - y_0 \end{bmatrix} + \epsilon$$

If you compare it with the real derivative, you see that it is much the same. Except that now we are doing it with two variables. Again, this error should be less than any linear function such that

$$\text{As } (x, y) \rightarrow (x_0, y_0) \\ \frac{|\epsilon|}{\text{dist}(x, y), (x_0, y_0)} \rightarrow 0$$

Saying that  $w$  is differentiable at the point  $z_0$  just means that we can approximate the function  $w$  by this linear function with a small error term,  $\epsilon$ . The matrix,

$$\begin{bmatrix} a & b \\ c & d \end{bmatrix}$$

can also be written as the partial derivatives,

$$\begin{bmatrix} \frac{\delta u}{\delta x} & \frac{\delta u}{\delta y} \\ \frac{\delta v}{\delta x} & \frac{\delta v}{\delta y} \end{bmatrix}$$

So far we haven't done anything in complex analysis, all we have done is discussed a function from the real plane to the real plane, and discussed whether its differentiable. What we have defined here is just real differentiability.

## 5.2 Complex Derivatives

Now we want to define a complex derivative. With the same  $w = u + iv$  which is a function of  $z = x + iy$ , where  $u, v, x, y \in \mathbb{R}$ . But now we have to take the complex plane into account.

$$w(z) = w(z_0) + A(z - z_0) + \epsilon$$

Here  $A$  is a complex number, and since  $(z - z_0)$  is the matrix  $\begin{bmatrix} x-x_0 \\ y-y_0 \end{bmatrix}$ , then  $A$  would have to be  $\begin{bmatrix} \text{Re}(A) & -\text{Im}(A) \\ \text{Im}(A) & \text{Re}(A) \end{bmatrix}$ . This matrix is the representation of:

$$A(x + iy) = \text{Re}(A) \cdot x - \text{Im}(A) \cdot y + i(\text{Im}(A) \cdot x + \text{Re}(A) \cdot y)$$

Now if we compare this matrix  $A$  with the partial derivatives from the real derivatives, we see that,

$$A = \begin{bmatrix} \frac{\delta u}{\delta x} & \frac{\delta u}{\delta y} \\ \frac{\delta v}{\delta x} & \frac{\delta v}{\delta y} \end{bmatrix} = \begin{bmatrix} \text{Re}(A) & -\text{Im}(A) \\ \text{Im}(A) & \text{Re}(A) \end{bmatrix}$$

So for  $w$  to be differentiable as a complex function, this equality must hold. The **Cauchy Riemann** Equations say that the necessary and sufficient condition

for any real differentiable function to be complex differentiable, is as follows

$$\begin{aligned}\frac{\delta u}{\delta x} &= \frac{\delta v}{\delta y} \\ \frac{\delta v}{\delta x} &= -\frac{\delta u}{\delta y}\end{aligned}$$

We can also express  $A$  in terms of a limit,

$$A = \lim_{dz \rightarrow 0} \frac{dw}{dz}$$

where,

$$\begin{aligned}dw &= w(z) - w(z_0) \\ dz &= z - z_0\end{aligned}$$

### 5.3 Holomorphic

Suppose  $w$  is a complex function of  $z$ , where  $z \in U$ , for some open set  $U \in \mathbb{C}$ . Then  $w$  is called **HOLOMORPHIC** if it has a complex derivative everywhere on  $U$ . You'll sometimes see the word *analytic* used instead, however this means that it has a power series expansion that converges at each point. What we will prove later that for complex functions, they are holomorphic on an open region if and only if they have a convergent power series expansion at every point.

### 5.4 Wirtinger Derivatives

We can also define the partial derivatives with respect to  $z$  and  $\bar{z}$ .

$$\begin{aligned}\frac{\delta}{\delta z} &= \frac{1}{2} \left( \frac{\delta}{\delta x} - i \frac{\delta}{\delta y} \right) \\ \frac{\delta}{\delta \bar{z}} &= \frac{1}{2} \left( \frac{\delta}{\delta x} + i \frac{\delta}{\delta y} \right)\end{aligned}$$

The reason we define it like this is because they give the following results

$$\begin{aligned}\frac{\delta}{\delta z} z &= 1 \\ \frac{\delta}{\delta z} \bar{z} &= 0 \\ \frac{\delta}{\delta \bar{z}} z &= 0 \\ \frac{\delta}{\delta \bar{z}} \bar{z} &= 1\end{aligned}$$

Which is what we expect from the derivatives of  $z$  and  $\bar{z}$ . So now we can write the Cauchy Riemann equations,

$$\frac{\delta w}{\delta \bar{z}} = 0 \quad \left\{ \begin{aligned} \frac{\delta u}{\delta x} &= \frac{\delta v}{\delta y} \\ \frac{\delta u}{\delta y} &= -\frac{\delta v}{\delta x} \end{aligned} \right.$$

This suggests that holomorphic means depends on  $z$  but not  $\bar{z}$ .

## 5.5 Examples Of Holomorphic Functions

The obvious linear functions,

$$1, z$$

For any  $f, g$  that are holomorphic on  $U \in \mathbb{C}$ ,

$$f + g, f - g, fg, f/g, f(g(z))$$

is also holomorphic, the proof is the same as the one in real analysis.

For any convergent power series where  $|z| < k$  for some constant  $k$ .

$$a_0 + a_1 z + a_2 z^2 + \dots$$

The proof is very similar to the proof in a real analysis. This means that

$$\sin, \cos, \tan, \exp, \log$$

are all differentiable. (when they are defined of course)

If  $f$  is holomorphic, then  $\frac{df}{dz}$  is also holomorphic. Which is totally false for real variables.

## 5.6 Examples Of Non-Holomorphic Functions

The following are not holomorphic and can be easily verified by checking the Cauchy Riemann equations.

$$\operatorname{Re}(z), \operatorname{Im}(z), |z|, |z|^2 = z\bar{z}, \bar{z}$$

## 6 Harmonic Functions

Given the complex function  $w = u + iv$  of a complex variable  $z = x + iy$ , where  $u, v, x, y \in \mathbb{R}$  and  $w, z \in \mathbb{C}$ . Suppose we are given the function  $U(x, y)$ , can we find a holomorphic function  $w$  so that  $u$  is the  $\operatorname{Re}(w)$ ? Following the Cauchy Riemann equations,

$$\begin{aligned} \frac{\delta u}{\delta x} &= \frac{\delta v}{\delta y} \\ \frac{\delta u}{\delta y} &= -\frac{\delta v}{\delta x} \\ \Rightarrow \frac{\delta^2 u}{\delta x^2} &= \frac{\delta^2 v}{\delta x \delta y} = -\frac{\delta^2 u}{\delta y^2} \end{aligned}$$

This presents the non-trivial condition that

$$\frac{\delta^2 u}{\delta x^2} + \frac{\delta^2 u}{\delta y^2} = 0$$

This is the most basic of all partial differentiable equations called the Laplace equation. Functions that satisfy this equation are called harmonic equations. This has a physical interpretation, it gives you the steady state heat of some planar region, if you fix the temperature on the boundaries, the steady state of the object would satisfy the Laplace equation. It is also usually written as the Laplace operator,  $\Delta = \frac{\delta^2}{\delta x^2} + \frac{\delta^2}{\delta y^2}$ . So the Laplace equation above just says that  $\Delta U = 0$ .

**Example:** Find all harmonic polynomials in  $x, y$ . So we want to solve  $\Delta f = 0$  where  $f$  is just a polynomial. We can just take polynomials in  $z$  which are holomorphic, and use their real and imaginary parts.

$$\begin{array}{l|lllll} f & 1 & z & z^2 & z^3 & \dots \\ \text{Re}(f) & 1 & x & x^2 - y^2 & x^3 - 3xy^2 & \dots \\ \text{Im}(f) & 0 & y & 2xy & 3x^2y - y^3 & \dots \end{array}$$

Any linear combination of these polynomials is also harmonic. These form a basis of all harmonic polynomials. Another example would be to let  $ze^z$  be holomorphic, hence,

$$\begin{aligned} ze^z &= (x + iy)e^x(\cos y + i \sin y) \\ \Rightarrow \text{Re}(ze^z) &= e^x(x \cos y - y \sin y) \end{aligned}$$

Hence we've shown that the real part of any holomorphic function must be harmonic. That might also ask us to consider, is any harmonic function  $u$ , the real part of some holomorphic function  $w = u + iv$ ? We will see that it depends on the connected open set  $U \subset \mathbb{C}$  on which the function  $u$  lies.

## 7 Integration

In real analysis, we can integrate from  $a$  to  $b$  some real valued function,

$$\int_a^b f(x)dx$$

if  $f$  is continuous. And we want to find something similar for the complex variables. We might want to define some function  $f$ ,

$$\int_a^b f(z)dz$$

where  $a, b, z, \in \mathbb{C}$ , and  $f$  is holomorphic. The problem being that we can not simply integrate complex variables as easily as we do with real variables, as

they are path dependent. A more accurate definition of the integral of complex variables would be,

$$\int_C f(z)dz$$

Where  $C$  is a path from  $a$  to  $b$ . Given by the function,

$$\rho : \mathbb{R} \rightarrow \mathbb{C}$$

Of which  $\rho(r) = a$  and  $\rho(s) = b$  for some  $r, s \in \mathbb{R}$ . Then if  $\rho$  has a continuous derivative,

$$\begin{aligned} z &= p(x) \\ dz &= p'(x)dx \\ \Rightarrow \int_C f(z)dz &= \int_r^s f(p(x))p'(x)dx \end{aligned}$$

If the path doesn't have a continuous derivative, it is quite common to split the path up to a finite number of pieces and find out each integral individually and sum them up. Another way to look at it is in its form of vectors. For some  $f = u + iv$  and  $z = x + iy$ ,

$$\begin{aligned} \int_C f(z)dz &= \int_C (u + iv)(dx + idy) \\ &= \int_C udx - vdy + i \int_C vdx + udy \end{aligned}$$

This integral is almost always independent of parameterization, except for its direction. Other basic properties of integrals that are very much like real integrals.

$$\begin{aligned} \int_{C_1} f(z)dz + \int_{C_2} f(z)dz &= \int_{C_1 \cup C_2} f(z)dz \\ \int_C (f + g)dz &= \int_C fdz + \int_C gdz \end{aligned}$$

And a little less obvious property

$$\left| \int_C f(z)dz \right| \leq M|C|$$

Where  $|C|$  is the length of  $C$  and  $M$  is the upper bound of  $|f|$ .