

How to calculate derivatives of complex valued functions and their partial component-wise derivatives

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Calculating partial derivatives $\frac{\partial x}{\partial z}$ and $\frac{\partial y}{\partial z}$ of complex valued function $f(z) = x(z) + i y(z)$ is non-trivial calculation because scaling factor is not 1 but $\frac{1}{2}$. I show two ways to calculate these derivatives, first one uses Wirtinger calculus and other one Cauchy-Riemann equations. These results are well-cited in the literature but this paper works as reference/memore referesher.

Wirtinger calculus

You can solve for partial derivative of $\frac{\partial}{\partial z}$ by solving the following linear equations. We derivate function using its component functions:

$$\begin{aligned}\frac{\partial}{\partial x} &= \frac{\partial z}{\partial x} \frac{\partial}{\partial z} + \frac{\partial \bar{z}}{\partial x} \frac{\partial}{\partial \bar{z}} = \frac{\partial}{\partial z} + \frac{\partial}{\partial \bar{z}} \\ \frac{\partial}{\partial y} &= \frac{\partial z}{\partial y} \frac{\partial}{\partial z} + \frac{\partial \bar{z}}{\partial y} \frac{\partial}{\partial \bar{z}} = i \frac{\partial}{\partial z} - i \frac{\partial}{\partial \bar{z}}\end{aligned}$$

This gives linear equation which inverse we can solve and solve for $\frac{\partial}{\partial z}$ (and $\frac{\partial}{\partial \bar{z}}$),

$$\begin{aligned}\begin{pmatrix} \frac{\partial}{\partial x} \\ \frac{\partial}{\partial y} \end{pmatrix} &= \begin{pmatrix} 1 & 1 \\ i & -i \end{pmatrix} \begin{pmatrix} \frac{\partial}{\partial z} \\ \frac{\partial}{\partial \bar{z}} \end{pmatrix} \text{ and matrix inverse is} \\ \begin{pmatrix} \frac{\partial}{\partial z} \\ \frac{\partial}{\partial \bar{z}} \end{pmatrix} &= \frac{1}{2} \begin{pmatrix} 1 & -i \\ 1 & +i \end{pmatrix} \begin{pmatrix} \frac{\partial}{\partial x} \\ \frac{\partial}{\partial y} \end{pmatrix}, \text{ which gives familiar Wirtinger formula } \frac{\partial}{\partial z} = \frac{1}{2} \left(\frac{\partial}{\partial x} - i \frac{\partial}{\partial y} \right).\end{aligned}$$

Cauchy-Riemann equations

Cauchy-Riemann equations are solved by assuming that derivatives to complex numbered functions must be same if point of derivation is approached from any direction from the complex-plane. This means derivate must be also same if approach the point from x-axis (real-value) and y-axis (imaginary-value).

Cauchy-Riemann equations $f(x, y) = u(x, y) + i v(x, y)$ are:

$$u_x = v_y, v_x = -u_y$$

If we plug these to our Wirtinger formula we get

$$\frac{\partial f}{\partial z} = \frac{1}{2} \left(\frac{\partial f}{\partial x} - i \frac{\partial f}{\partial y} \right) = \frac{1}{2} (u_x + i v_x - i u_y + v_y) = \frac{1}{2} (u_x + i v_x + i v_x + u_x) = u_x + i v_x = f'(z)$$

This is so because we get derivate along x-axis which must be correct if $f(z)$ is differentiable so derivation from any direction gives the correct result.

However, there these calculations are a bit formal and there is no intuitive solution which shows why we must scale derivatives using $\frac{1}{2}$ and not just use straight-forward partial derivation calculation which gives wrong equation $\frac{\partial}{\partial z} = \left(\frac{\partial}{\partial x} - i \frac{\partial}{\partial y} \right)$, which gives wrong scaling to the derivate.

The correct formula is $\frac{\partial f}{\partial z} = \frac{1}{2} \left(\frac{\partial f}{\partial x} - i \frac{\partial f}{\partial y} \right)$.