

$$\dot{y} = 7y \quad \text{use } ce^{7t} \rightarrow \text{solution}$$

* The constant function $y=0$ is a solution

* There are infinitely many solutions

* For each solution $y(t)$, the function $2y(t)$ is also a solution.

$$\text{order of the ODE } (y^{(5)})^4 + 4\dot{y} y^{(8)} - t^8 y + t^8 = 0$$

$$\text{Answer: } B \Rightarrow y^{(8)}$$

The diff eqn $m\ddot{x} = -mg - b\dot{x}$ is one possible model for the height x of a falling object subject to air resistance.
 $m \rightarrow g, b \rightarrow \text{constants}, x \rightarrow \text{function of time } t$.

$$m \rightarrow \text{kg} \quad \text{unit of } b = ?$$

$$x \rightarrow m$$

$$t \rightarrow s$$

Solu:

$$m\ddot{x} = -mg - b\dot{x} \quad (\text{action of air velocity})$$

$$(F=ma) \quad (\text{Gravity})$$

$$\boxed{\frac{d^2x}{dt^2}}$$

$$\text{kgms}^{-2} = (\text{units of } b) \dot{x}$$

$$\text{kgms}^{-2} = (\text{units of } b) \cdot \cancel{\text{mgs}^{-1}}$$

$$\frac{\text{kg}}{\text{s}} = \text{unit of } b.$$

Linear ODE not:

$$\cos(t+y) = \cos A \cos B - \sin A \sin B$$

$$\dot{y} = \cos(t+y) + t$$

$$A=t$$

$$= \cos A \cos y - \sin A \sin y + t \quad (\text{Non linear})$$

$$B=y$$

$$ky = (\cos t)\dot{y} + \sin t$$

$$(\cos t)\dot{y} - ky = -\sin t \quad (\text{In the 1st homogeneous I order ODE form})$$

(The coefficient functions in front of \dot{y} and y are allowed to be any function of t , ~~except~~ the right hand side too is allowed to be any function of t .)

$$3) t^2\ddot{y} = (\dot{y} - 1) \log t$$

$$t^2\ddot{y} - (\log t)\dot{y} = -\log t \quad [\text{inhomogeneous}]$$

$$4) \dot{y}^3 = y\ddot{y} + e^{2t}\dot{y} \rightarrow \text{non linear} \quad (\dot{y}\ddot{y} \rightarrow \text{not a function of } t \text{ unless some derivative of } y)$$

(non linear ODE)

1) Suppose $y(t)$ is the solution to $\dot{y} = -\frac{\pi}{2}t(1+y^2)$ with $y(0)=1$
what is $y(1)$

Solu:

$$\frac{dy}{dt} = -\frac{\pi}{2}t(1+y^2)$$

$$\int \frac{dy}{1+y^2} = -\frac{\pi}{2}t dt$$

$$\arctan y = -\frac{\pi}{2}\left(\frac{t^2}{2}\right) + C$$

$$\arctan y = -\frac{\pi}{4}t^2 + C$$

$$y = \tan\left(-\frac{\pi}{4}t^2 + C\right)$$

$$y(0)=1$$

$$1 = \tan\left(-\frac{\pi}{4}t^2 + C\right)$$

$$1 = \tan(C)$$

$$C = \tan^{-1}(1)$$

$$= \frac{\pi}{4} + n\pi \quad (\tan \text{ has a period of } \pi)$$

11) ey:

$$y = \tan\left(-\frac{\pi}{4}t^2 + \frac{\pi}{4} + n\pi\right)$$

$$= \tan\left(\frac{\pi}{4}(1-t^2)\right)$$

$$\tan(180^\circ + x) = \tan x$$

$y(1) = \tan(0) = 0$. This formula defines a valid solution
on at least the interval where $-\frac{\pi}{2} < \frac{\pi}{4}(1-t^2) < \frac{\pi}{2}$,
which simplifies to $-1 < t^2 < 3$ which holds as and
only if $-\sqrt{3} < t < \sqrt{3}$. In particular, this solution is
defined at $t=1$, and its value there is $y(1) = \tan 0 = 0$

what function must $ov(t)$ be in order for the ODE

$$2\ddot{y} + 8\dot{y} + 7y = ov(t) \quad \text{to have } y = e^{10t} \text{ as a solution.}$$

Solu:

$$= 2(e^{10t})'' + 8(e^{10t})' + 7(e^{10t})$$

$$= 2 \times 10 \times 10 \times e^{10t} + 8 \times 10 e^{10t} + 7e^{10t}$$

$$= 200e^{10t} + 80e^{10t} + 7e^{10t}$$

$$= 287e^{10t}$$

$$\text{ii) I\Phi} \quad y = \frac{1}{287} e^{10t} \rightarrow \text{solution.}$$

$$2\ddot{y} + 8\dot{y} + 7y = 287e^{10t} \quad (y = e^{10t})$$

$$2\ddot{y} + 8\dot{y} + 7y = e^{10t} \quad (y = \frac{1}{287} e^{10t})$$

$$(t+1)^2 = (t^2 + 1) + 2t$$

$$C_1 = 2, C_2 = 1 \quad (t^2 + 1) \rightarrow \text{linear}$$

$t \rightarrow$ Linear Comb

$$C_1 = 1, C_2 = 0$$

$0 \rightarrow$ Linear Comb

$$C_1 = 0 = C_2.$$

$(3t^2 + 4t + 5) \Rightarrow C_2$ would have 3 & 5 simultaneously
(Non linear)

Find the differential equations:

$$y = a \sin(\omega t) \quad (\text{try to eliminate } a)$$

Soln:

$$\frac{dy}{dt} = \omega a \cos(\omega t)$$

$$\frac{\dot{y}}{y} = \frac{\omega a \cos(\omega t)}{a \sin(\omega t)}$$

$$\frac{\dot{y}}{y} = \omega \cot(\omega t)$$

$$\dot{y} - \omega \cot \omega t (y) = 0$$

$\cot \omega t$ is undefined

$$\omega t = 0, \pi, 2\pi \dots$$

But our open interval is

$$(0, \frac{\pi}{2}). \text{ So no problem}$$

(09)

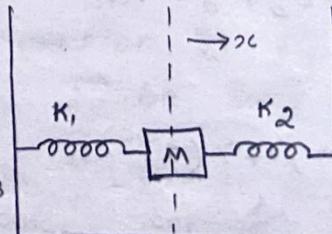
$$\sin(\omega t) \dot{y} - \omega \cos(\omega t) y = 0.$$

Modelling a mass attached to two springs:

A mass m , (1kg) is attached by two springs on the left & one on the right, to the walls. The mass sits on an air table & moves horizontally with no friction.

obeys Hooke's Law.

K_1, K_2 - spring



$x \rightarrow$ Displacement of the mass from the equilibrium position

position & choose $x > 0$ to the right of the equilibrium. (use Newton's second law to write down a diff eqn for $x(t)$ in terms of the two-spring constants K_1, K_2)

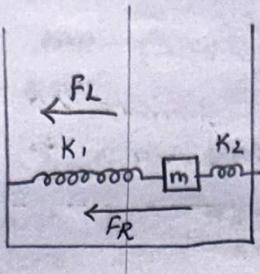
Solu"

F_L = Force by Left Spring

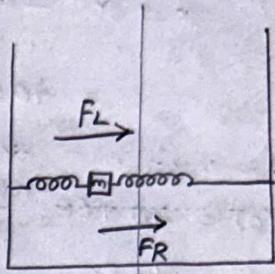
F_R = Force by Right Spring

$$|F_L| = k_1|x| \quad , |F_R| = k_2|x|$$

Assume:



$$F_L = -k_1x, F_R = -k_2x$$



$$F_L = k_1x, F_R = k_2x$$

By II law:

($F = ma = \text{Sum of two spring forces}$)

$$m\ddot{x} = k_1x + k_2x$$

$$m\ddot{x} = -k_1x - k_2x$$

$$= -(k_1 + k_2)x$$

$$m\ddot{x} = (k_1 + k_2)x$$

\therefore Differential eqn gives the horizontal displacement of the mass.

Heating a house

The temp of a deserted, unheated house is $T = T(t)$, in degrees Fahrenheit at time t in hours. If the outside temp is 40° . It takes 24 hours for the temp of house to drop from 70° to 55° . (use newton's law of cooling)

Solu:

$$\dot{T} = K(T_e - T)$$

Solving homogeneous eqn

$$\dot{T} = K(40 - T)$$

$$\dot{T} + KT = 0$$

$$\dot{T} + KT = 40K$$

$$\dot{T} = -KT$$

$$T_h = 1e^{-Kt} \quad (C=1)$$

$$\frac{dT}{T} = -Kdt$$

$$y = T_h u$$

$$\ln T = \int -Kdt$$

$$|T| = e^{-Kt} \cdot C$$

Applying:

$$\frac{d}{dt}(e^{-Kt}u) + K(e^{-Kt})u = 40K$$

$$T = Ce^{-Kt}$$

$$ue^{-Kt} - Kue^{-Kt} + Kue^{-Kt} = 40K$$

$$\dot{u} e^{-Kt} = 40K$$

$$\frac{du}{dt} = 40K \cdot e^{Kt}$$

$$du = 40K \cdot e^{Kt} dt$$

$$u = 40K \int e^{Kt} dt$$

$$= K40 \times \frac{e^{Kt}}{K} + C$$

$$= 40e^{Kt} + C$$

$$T(0) = 40 + Ce^{-K(0)}$$

$$70 = 40 + C$$

$$30 = C$$

$$T(24) = 40 + Ce^{-K \times 24}$$

$$55 = 40 + 30e^{-24K}$$

$$15 = 30e^{-24K}$$

$$1 = 2e^{-24K}$$

$$e^{24K} = 2$$

$$24K = \ln 2$$

$$K = \ln 2 / 24.$$

$$K = 0.0288$$

$$\therefore \dot{T} = 0.0288(40 - T)$$

Finding long time or steady state temperature.

A family then bought the deserted house & turned on the heater. The car got the temp. $T(t)$ of the house with the furnace on is

$$\dot{T} = K(40 - T) + \alpha$$

$\lim_{t \rightarrow \infty} T(t) \rightarrow$ as a function of K and α .

$$\dot{T} + KT = 40K + \alpha K$$

Sub:

$$\dot{T} + KT = \alpha K$$

$$\frac{d(u e^{-Kt})}{dt} + K(u e^{-Kt}) = \alpha K$$

$$\dot{u} e^{-Kt} + u(-K e^{-Kt}) + K u e^{-Kt} = \alpha K$$

$$\dot{u} = \alpha K e^{Kt}$$

$$u = \alpha K \frac{e^{Kt}}{K} + C \Rightarrow u = \frac{\alpha}{K} e^{Kt} + C$$

$$T = (40e^{Kt} + C) e^{-Kt}$$

$$T = 40 + C e^{-Kt}$$

C - Any real number

If takes 24 hours to cool from 70° to 55° .

$$y = \left(\frac{\alpha e^{kt}}{k} + c \right) e^{-kt}$$

$$\boxed{y = \frac{\alpha}{k} + ce^{-kt}}$$

By superposition:

$$\dot{T} = K(T_0 - T) + \alpha$$

$$\boxed{T = 40 + \frac{\alpha}{K} + ce^{-kt}}$$

$$\text{As } \lim_{t \rightarrow \infty} \left(40 + \frac{\alpha}{K} + ce^{-kt} \right) = 40 + \frac{\alpha}{K}$$

The limiting temperature is also the value of the constant solution, the steady state solution. Since all solutions tend to the steady state solution, we say the equation is "stable".

Energy efficiency:

Find the ratio of energy (the values of α) required to maintain a temperature of 70° (vs) 55° . In other words, find $\frac{\alpha_{70}}{\alpha_{55}}$, where $\alpha_{70} \rightarrow$ No. of degrees per hour required to maintain a temp of 70° & $\alpha_{55} \rightarrow$ no. of degrees per hour need to maintain a temp of 55° .

Solu::

$$70 = 40 + \frac{\alpha_{70}}{K} \Rightarrow \alpha_{70} = 30K$$

$$55 = 40 + \frac{\alpha_{55}}{K} \Rightarrow \alpha_{55} = 15K$$

$$\frac{\alpha_{70}}{\alpha_{55}} = \frac{2K}{1K} = 2.$$

The parameter α is roughly proportional to the power consumed in heating the house, and thus to the cost per hour. So pushing the steady state temp from 55° to 70° doubles the cost per hour. This is not so surprising, since the difference in temperature from the outside is doubled. May be more surprising is that this ratio is independent of the constant K , which reflects the insulating prop of the house. But the absolute costs do depend linearly on K !

Grandmother Helena sets up a trust fund for her grand daughter Emma. Helena's fool-proof investments on the money in the trust fund make interest at a rate of I , measured in units of year^{-1} . She removes money from the trust fund to give to her granddaughter at a

rate of $\alpha(t)$ dollars per year

solu:

$x(t) \rightarrow$ In dollars \rightarrow Amount in the trust fund at t years after the inception of the fund. Find a function of x , or and the interest rate I .

solu:

$$\dot{x} = xI - \alpha$$

If I varies with $x \rightarrow$ even is nonlinear
 I is constant \rightarrow linear

Grandmother decides to give a monthly allowance to her granddaughter from the fund. The allowance is to start at \$0 at the birth of her granddaughter, and then increase by \$10 each month afterwards.

Describe the grandmother's gifts, approximately, in terms of a continuous rate $\alpha(t)$ (in dollars per year).

solu: (use a linearly increasing function with no constant term for $\alpha(t)$).

$$\alpha(t) = kt$$

At the end of the year 1: The allowance will be \$120.

$$year_0 = 780$$

$$year_1 = year_0 + 1440$$

$$year_2 = year_1 + 1440$$

$$A_1 - A_0 = 1440$$

$$A_2 - A_1 = 1440$$

$$\therefore \alpha(t) = 780 + (1440(t-1))$$

	Monthly	Cumulative
	10	10
	20	30
	30	60
	40	100
	50	150
	60	210
	70	280
	80	360
	90	450
	100	550
	110	660
	120	780
	130	910
	140	1050
	150	1200
	160	1360
	170	1530
	180	1710
	190	1900
	200	2100
	210	2310
	220	2530
	230	2760
	240	3000

we are instructed to use a linearly ↑
function with no constant term:

$$\alpha(t) = 1440t$$

3) Assume that the interest rate stays constant at I (year $^{-1}$) and that G.M. Helena carries out her plan of steadily ↑ the monthly allowance to her granddaughter as described. Find the general solution to the

DE. (simply your exp from C) eg. instead of C+10
Solu: \hookrightarrow use C

$$\dot{x} - xI = -\alpha V$$

$$\dot{x} - xI = -1440t$$

$$\dot{x} - xI = 0$$

$$\dot{x} = xI$$

$$\frac{dx}{x} = I dt$$

$$x_h = e^{It}$$

$$x = ux_h$$

$$\ln x = It + C$$

$$x = Ce^{It}$$

$$\frac{d}{dt}(ue^{It}) - I(e^{It}u) = -1440t$$

$$ue^{It} + Iue^{It} - Iue^{It} = -1440t$$

$$\dot{u} = -1440t \cdot e^{-It}$$

$$\dot{u}e^{It} = -1440t$$

$$\int du = -1440 \int t e^{-It} dt$$

$$\int u dv = uv - \int v du$$

Let:

$$U = t, \quad dV = e^{-It} dt$$

$$dU = dt, \quad V = \frac{e^{-It}}{-I}$$

$$\int du = -1440 \int t e^{-It} dt$$
$$u = -1440 \left[t \frac{e^{-It}}{-I} - \int \frac{e^{-It}}{-I} dt \right] + C$$

$$u = -1440 \left[\frac{t e^{-It}}{-I} + \frac{e^{-It}}{I^2} \right] + C$$

$$u = 1440 \left[\frac{e^{-It}}{I^2} + \frac{t e^{-It}}{I} \right] + C$$

$$= \frac{1440}{I^2} \cdot e^{-It} (1 + It) + C$$

$$x(t) = \frac{1440}{I^2} (1+It) + ce^{It}$$

Let the fund grow by

Gm plans to pay the allowance to her grand daughter as described before but also want the trust fund to decrease to 0 when she becomes an adult at 18 years of age. If the interest rate is constant at 1% per year, find the amount $x(0)$ that she should put in the fund when her gd is born.

Solu:

$$x(0) = ? \quad x(18) = 0$$

$$I = 0.01 \quad \left(\frac{1}{100}\right)$$

$$0 = \frac{1440}{I^2} (1+It) + ce^{It}$$

$$t = 18$$

$$\frac{-1440 e^{-0.01 \times 18}}{I^2} (1+0.01 \times 18) = c$$

$$c = \frac{-1440 e^{-0.18}}{0.0001} (1.08)$$

$$c = -14192,911.43$$

$$207000 = \frac{1440}{(0.0001)} (1+0.01(0)) + ce^0$$

$$c = -14193,000.43$$

$\rightarrow c$ is common for
the entire
equation
(solution)

$$x(0) = \frac{1440}{0.0001} (1) + (-14192,911.43)$$

$$x(0) = 207088.57 \approx \$207000$$

Initial amount of fund now so that the fund will run out at the end of the year 18 is \$207000.
to the nearest thousand dollars.

Complex numbers:

1) Represent complex numbers geometrically as points on the complex plane.

2) Represent complex numbers algebraically in cartesian form & polar form as a complex exponential using Euler's formula.

3) perform basic operations on complex numbers: conjugation, taking the real & imaginary parts, finding the absolute value & determining possible values of the argument.

4) perform arithmetic on complex numbers: add, sub, *, /, roots & powers in both cartesian & polar forms.

5) Differentiate complex-valued functions of a real variable by breaking up such functions in to their real & imaginary parts, and differentiating (& integrating) component wise.

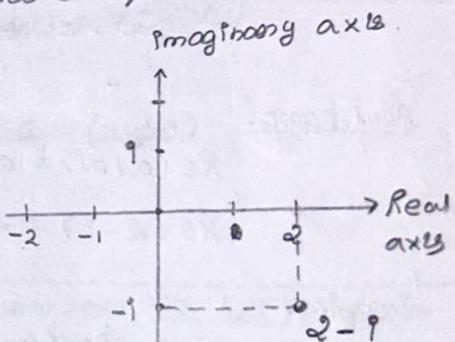
Complex numbers and the complex plane.

Complex numbers are expressions of the form $a+bi$. a and b are real numbers, and i is a new symbol. Just as real numbers can be plotted on a line, complex numbers can be plotted in a plane: plot $a+bi$ at the point (a, b) .

$0+bi \rightarrow$ purely imaginary

$a \rightarrow$ Real.

multiplication will eventually be defined so that $i^2 = -1$.



(Electrical Engineers use j . $\therefore i \rightarrow$ current (preserved)).

Set of real numbers = R

Set of complex numbers = C

Historical origin of complex numbers:

most people think that complex numbers arose from attempts to solve quadratic eqn, but actually they first appeared in connection with cubic equations. Everyone knew that certain quadratic eqn like

$$x^2 + 1 = 0 \quad \text{or} \quad x^2 + 2x + 5 = 0 \quad \text{had}$$

no solutions. The problem was with certain cubic eqn,

$$x^3 - 6x - 2 = 0$$

This eqn was known to have 3 real roots by simple combinations of the expressions.

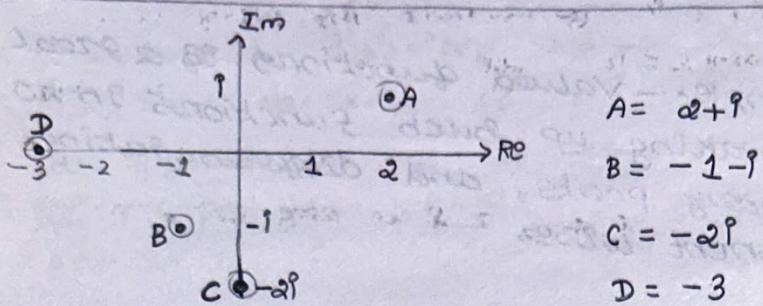
$$A = \sqrt[3]{1 + \sqrt{-7}}$$

$$B = \sqrt[3]{1 - \sqrt{-7}}$$

Check that one of the roots is $A+B$; it may not look like a great number, but it turns out to be one!

Note: Complex doesn't mean complicated.

It refers to a complex of real numbers.
(21686)



Is i a great number or Complex numbers.

Ans: Both

How? $0+0i \rightarrow$ Both great & img part (purely great)

operations on Complex numbers

Real part:

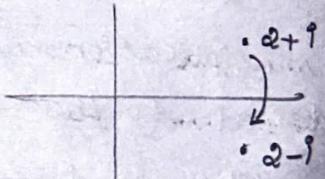
$$\operatorname{Re}(a+bi) = a$$

$$\operatorname{Re}(2-i) = 2$$

Imaginary part:

$$\operatorname{Im}(a+bi) = b$$

$$\operatorname{Im}(2-i) = -1$$



Complex Conjugate:

$$\overline{a+bi} = a-bi$$

$$\overline{2-i} = 2+i$$

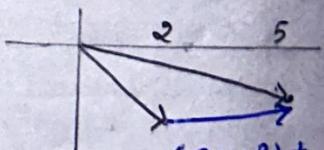
(Conjugate)

$\therefore b \rightarrow$ great number.

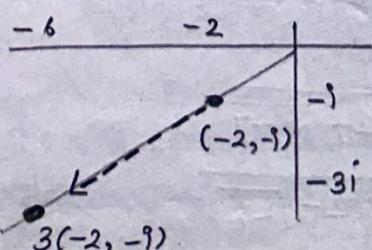
Complex numbers can be added, subtracted, multiplied & divided (except for division by 0). Addition, sub & mul are defined as for polynomials, except after multiplication one should simplify by using $i^2 = -1$

eg: 3.1 $(a+bi) + (c+di) = (a+c) + (b+d)i$

$$(2-2i) + (3+i) = 5-i$$



multiplication by a great number:



$$c(a+bi) = ca + (cb)i$$

$$3(-2-i) = -6-3i$$

$$\begin{aligned}
 (2+3i)(1-5i) &= 2-7i - 15i^2 \\
 &= 2-7i + 15 \\
 &= 17-7i
 \end{aligned}
 \quad
 \begin{aligned}
 \frac{2+3i}{1-5i} &= \frac{2+3i}{1-5i} \cdot \frac{1+5i}{1+5i} = \frac{2+13i+15i^2}{1-25i^2} \\
 &= \frac{-13+13i}{26} = -\frac{1}{2} + \frac{1}{2}i
 \end{aligned}$$

Properties of arithmetic on complex numbers:

The arithmetic operations on complex numbers satisfy the same properties as do real numbers. ($zw = wz$) etc.. The mathematical reason for this is that \mathbb{C} , like \mathbb{R} , is a field.

1) Closure under add & mul : If z & w are complex numbers so are $z+w$ and zw .

2) Commutativity of addition & mul : $z+w = w+z$ & $zw = wz$

3) Associativity of add & mul, $v+(z+w) = (v+z)+w$
 $v(zw) = (vz)w$

4) Distribution of mul over add:

$$v(z+w) = vz+vz$$

5) Multiplicative inverses : $z\left(\frac{1}{z}\right) = 1$ ($z \neq 0$)

6) Additive Inverses: $z+(-z) = 0$

In particular, for any complex number z & integer n , the n th power z^n can be defined in the usual way

$$(z \neq 0, \text{ if } n < 0)$$

$$z^3 = zzz$$

$$z^0 = 1$$

$$z^{-3} = \frac{1}{z^3}$$

Add, sub of complex numbers has the same geometric interpretation (parallelogram) as for vectors in \mathbb{R}^2 . The same holds for scalar multiplication of a complex number by a real number.

$$z = 1+3i, w = 3-2i$$

$$\frac{1}{z} = \frac{1}{1+3i} \times \frac{1-3i}{1-3i}$$

$$\bar{z} + \bar{w} = (1-3i) + (3+2i)$$

$$= 4-9$$

$$= \frac{1-3i}{1+9} = \left(\frac{1}{10}\right) - \left(\frac{3}{10}\right)i$$

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

$$= 3-6i^2 - 2i + 9i$$

$$= 3+6+7i$$

$$= 9+7i$$

Complex Conjugation:

changing φ to $-\varphi$, transforms the even $\varphi^2 = -1$ into a true solution $(-\varphi)^2 = -1$, so it will also preserve any even that is deduced from $\varphi^2 = -1$. The definitions of add & mul used only $\varphi^2 = -1$, so add & mul respect complex conjugation. For eg. all complex numbers satisfy

$$y = z + w, \text{ then } \bar{y} = \bar{z} + \bar{w}$$

$$\overline{z+w} = \bar{z} + \bar{w}$$

$$\overline{zw} = \bar{z}\bar{w}.$$

What does this multiplication rule say if z happens to be a real number a ?

$$\bar{aw} = a\bar{w}$$

If $\bar{z} = -z$, what does that tell us about the value of $z = a+bi$?

$$\bar{z} = -z,$$

$a-bi = -a-bi$ ($a=0, z=bi$) \rightarrow purely imaginary. These implications are reversible, so $\bar{z} = -z$ is equivalent to z being purely imaginary.

Fundamental theorem of Algebra:

Every non zero, single-variable, degree n polynomial with complex coeffs has, counted with multiplicity, exactly n complex roots. The equivalence of the two statements can be proven through the use of successive polynomial division.

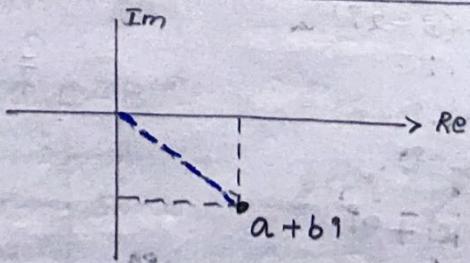
$$z = 0 + 0i$$

$$\bar{z} = 0 - 0i, \quad -z = -0 - 0i = 0 - 0i$$

$$\bar{z} = -z$$

$\therefore z=0$ is actually not a real number. But purely imaginary!

Absolute value:



The absolute value (or magnitude or modulus) $|z|$ of a

Complex numbers $z = a+bi$ has distance from the origin:

$$|a+bi| = \sqrt{a^2+b^2} \quad (\text{Real number})$$

w.k.t when we multiply a complex number by its complex conjugate, we get a real number. This real number is the square of the distance to the origin.

$$\begin{aligned} z\bar{z} &= (a+bi)(a-bi) \\ &= a^2 - b^2 i^2 \\ &= a^2 + b^2 \\ &= |z|^2 \end{aligned}$$

For a complex number z , inequalities like $z < 3$ don't make any sense, but inequalities like $|z| < 3$ make (do), because $|z|$ is a real number. The complex numbers satisfying $|z| < 3$ are those in the open disk of radius 3, centered at 0 in the complex plane. (open disk means the disk without its boundary.)

$$1) z = 1+3i$$

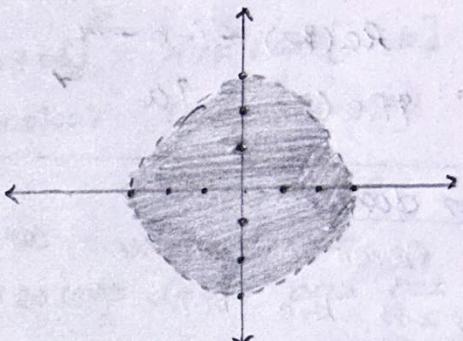
$$\begin{aligned} |z| &= \sqrt{1+9} \\ &= \sqrt{10} \end{aligned}$$

$$2) w = 3-2i$$

$$\begin{aligned} |w| &= \sqrt{9+4} \\ &= \sqrt{13} \end{aligned}$$

$$|(bi)^2| = |b^2 i^2|$$

$$= |-b^2| = b^2$$



$$|z| < 3$$

Some useful Properties:

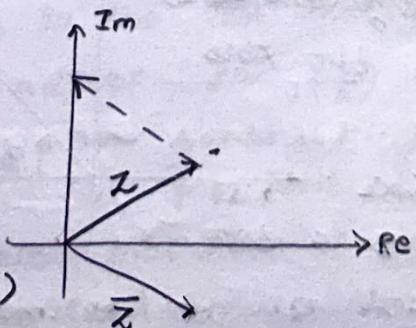
The following are true for all complex numbers z .

$$\operatorname{Re} z = \frac{z+\bar{z}}{2}, \quad \operatorname{Im} z = \frac{z-\bar{z}}{2i}, \quad \bar{\bar{z}} = z, \quad z\bar{z} = |z|^2$$

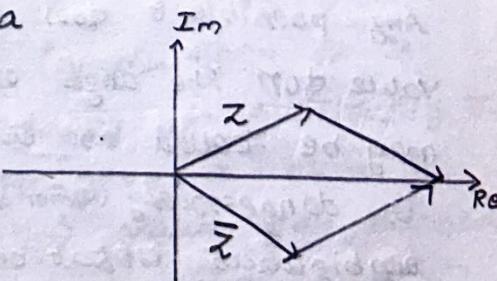
Proof:

$$z = a+bi$$

$$\operatorname{Re} z = \frac{a+bi+a-bi}{2} = \frac{2a}{2} = a$$



$$z - \bar{z} = 2i \operatorname{Im}(z)$$



$$z + \bar{z} = 2 \operatorname{Re} z$$

Also for any real numbers c and complex no. z

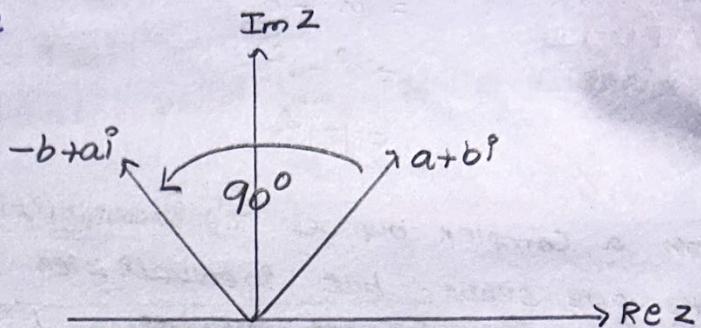
$$\operatorname{Re}(cz) = c \operatorname{Re}z, \quad \operatorname{Im}(cz) = c \operatorname{Im}z.$$

Note: $c \rightarrow \text{Real}$

Effect does multiplication by i have on a complex number in the complex plane?

Ans: It rotates the numbers around the origin by 90° counter-clockwise

$$(a+bi) \times i = ai + bi^2 \\ = -b + ai$$



$$i \cdot 1 = i, \quad i \cdot i = -1,$$

$$\operatorname{Re}(iz) \neq i \operatorname{Re}(z)$$

$$z = a + bi$$

$$\operatorname{Re}(iz) = -b$$

$$iz = -b + ai$$

$$i \operatorname{Re}(z) = ia \Rightarrow -b \neq ia.$$

Polar form:

Given a non-zero complex number $z = a+bi$, we can express the point (a, b) in polar coordinates r and θ

$$a = r \cos \theta, \quad b = r \sin \theta.$$

$$a+bi = r \cos \theta + i r \sin \theta$$

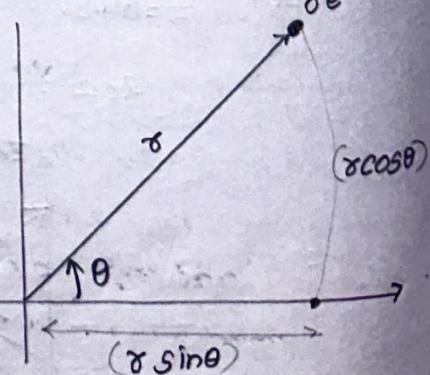
$$= r(\cos \theta + i \sin \theta)$$

one has $r = |z|$; hence r must be a +ve real number (assuming $z \neq 0$)

$$\sqrt{r^2 \cos^2 \theta + r^2 \sin^2 \theta} = r$$

$$|z| = r$$

Any possible θ for z (a possible value for the angle or argument of z). may be called as arg z , but this is dangerously ambiguous notation. Since there are many values of θ for the same z .

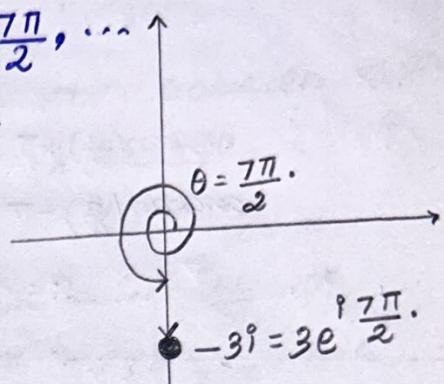


ex: 7.1

Suppose $z = -3i$, z corresponds to the point $(0, -3)$ then $\gamma = |z| = 3$. But there are infinitely many possibilities for the angle θ . one possibility is $-\frac{\pi}{2}$. All the others are obtained by adding integer multiples of 2π .

$$\arg z = \dots, -\frac{5\pi}{2}, -\frac{3\pi}{2}, \frac{3\pi}{2}, \frac{7\pi}{2}, \dots$$

To specify a preferred polar form, we would have to restrict the range for θ to some interval of width 2π . The most common choice is to require



$-\pi < \theta \leq \pi$. This special θ is called the principal value of the argument, and is denoted in various ways.

$$\theta = \text{Arg}(a+bi) = \text{Arg}[a+bi] = \begin{cases} \text{atan}[a,b] \\ (\text{Mathematica}) \end{cases} \quad \begin{cases} \text{atan2}(b,a) \\ (\text{Mathematica}) \end{cases}$$

Warning: In Matlab, be careful to use (b,a) and not (a,b)

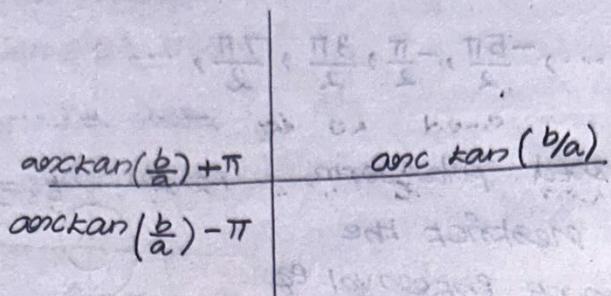
Given a complex number $a+bi$ with $a, b \neq 0$, how do we find the principal value of the argument $\theta \in (-\pi, \pi]$? The number θ satisfies $\tan \theta = \frac{b}{a}$. But since \tan has period π (there are two angles in $(-\pi, \pi]$ having tangent equal to $\frac{b}{a}$), corresponding to opposite directions. By definition, $\tan^{-1}\left(\frac{b}{a}\right)$ is the one in $(-\frac{\pi}{2}, \frac{\pi}{2})$, corresponding to a direction in the right plane. If $a+bi$ is in the right half plane ($a > 0$),

$$\text{then } \theta = \tan^{-1}\left(\frac{b}{a}\right) \text{ works.}$$

But if $a+bi$ is in the left half plane ($a < 0$), then it is necessary to adjust $\tan^{-1}\left(\frac{b}{a}\right)$ by adding or subtracting π . Either adding or subtracting will give a value of the argument, but for the principal value you should do the operation that results in a number in $(-\pi, \pi]$. This is summarized in the table below.

- If $a > 0$ $\theta = \arctan\left(\frac{b}{a}\right)$
 If $a < 0$ and $b \geq 0$ $\theta = \arctan\left(\frac{b}{a}\right) + \pi$
 If $a < 0$ and $b < 0$ $\theta = \arctan\left(\frac{b}{a}\right) - \pi$

\therefore If a is -ve,
 $\theta \rightarrow$ will be +ve
 But If b is (-)ve
 the θ will be in
 III (or) IV th quadrant



Find the principle argument of $-1-i$

$$\begin{aligned} a &= -1 \\ b &= -1 \end{aligned}$$

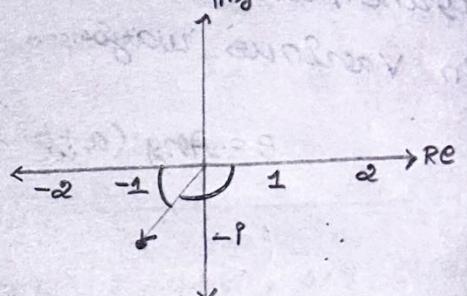
Solu:

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

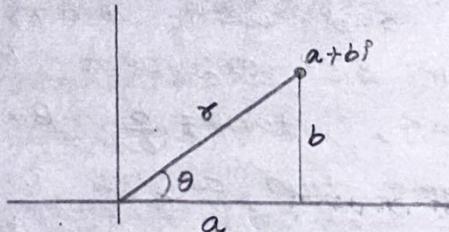
$$= \tan^{-1}(1) - \pi$$

$$= \frac{\pi}{4} - \pi$$

$$= -\frac{3\pi}{4}.$$



Polar representation:



$$a+bi = r \cos \theta + i r \sin \theta$$

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

$$\boxed{a+bi = r e^{i\theta}}.$$

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

↳ Euler's definition

Exponential:

$$1) a^x \cdot a^y = a^{x+y} \text{ (exp function)}$$

$$2) e^{at}, \frac{dy}{dt} = a e^{at} = ay$$

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

$$e^{i\theta_1} \cdot e^{i\theta_2} = e^{i(\theta_1+\theta_2)} ?$$

$$\frac{d}{dt} (e^{it}) = ie^{it} ?$$

* Infinite series should work out?

For students in Science & Engg, you will often use exponential notation to abbreviate the polar form $\cos\theta + i\sin\theta$ as a complex number of modulus 1. This can be known as Euler's formula.

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

The function e^t is defined to be the solution to the initial value problem $\dot{x} = x$, $(x(0) = 1)$

for any constant a ,

$$e^{at}$$
 is the solution of $\dot{x} = ax$,
 $x(0) = 1$

$$\begin{aligned}\dot{x} &= x \\ \frac{dx}{x} &= dt \\ \ln x &= t + C \\ x &= C e^t \quad \text{when } x(0) = 1\end{aligned}$$

In addition, for Euler's formula to be a good definition, we want e^{it} to satisfy exponential prop we know from calculus, thus to justify Euler's formula, we expect to have

$$\text{Exponential law: } e^{it_1} \cdot e^{it_2} = e^{i(t_1+t_2)}$$

$$\text{Initial value problem: } \frac{d}{dt} e^{it} = ie^{it} \quad (e^{i0} = 1)$$

$$\text{Taylor's formula } e^{it} = \sum_{n=0}^{\infty} \frac{(it)^n}{n!}$$

Practice with polar form:

1)

$$z = -8i,$$

$$z = \left(\left(\sin\left(-\frac{\pi}{2}\right)\right) 8 \right)$$

$$\begin{aligned}r &= \sqrt{8^2} \\ r &= 8\end{aligned}$$

$$\tan^{-1}\left(\frac{-8}{0}\right) - \pi = \frac{\pi}{2} - \pi$$

$$= -\frac{\pi}{2}$$

$$z = 8 e^{i\left(-\frac{\pi}{2}\right)}$$

2) $z = -2$

$$\tan^{-1}\left(\frac{0}{2}\right) + \pi = \pi \quad z = 2 e^{i\pi}$$

$$3) z = 4 + 4i : r = \sqrt{32} = 4\sqrt{2}$$

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

$$= 4\sqrt{2} e^{i\frac{\pi}{4}}$$

$$z = -6 - 6\sqrt{3}i \quad \sqrt{36+36 \times 3} = \sqrt{144} = 12$$

$$\begin{aligned}\theta &= \tan^{-1}\left(\frac{-6\sqrt{3}}{-6}\right) - \pi \\ &= \tan^{-1}(\sqrt{3}) - \pi \\ &= \frac{\pi}{3} - \pi \\ &= -\frac{2\pi}{3}\end{aligned}$$

$\frac{36}{144}$

$$2e^{-i\frac{\pi}{3}} \Rightarrow 2\left(\cos\left(-\frac{\pi}{3}\right) + i\sin\left(-\frac{\pi}{3}\right)\right)$$

$$\Rightarrow \begin{array}{l|l} x = 2\cos\theta & y = 2\sin\theta \\ x = 2\cos\left(-\frac{\pi}{3}\right) & = 2\sin\left(-\frac{\pi}{3}\right) \\ = 2\left(\frac{1}{2}\right) & = -2\frac{\sqrt{3}}{2} \end{array}$$

$$z = 1 - \sqrt{3}i$$

$$-4e^{i\frac{7\pi}{3}} \quad r = -4$$

$$\begin{array}{l|l} x = -4\cos\left(\frac{7\pi}{3}\right) & y = -4\sin\left(\frac{7\pi}{3}\right) \\ x = +2\sqrt{3} & y = -2 \end{array}$$

$$z = 2\sqrt{3} - 2i$$

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

Gives a handy way to remember the trigonometric addition formulas.

$$\begin{aligned}\frac{d}{dt} e^{it} &= \frac{d}{dt} (\cos t + i \sin t) \\ &= -\sin t + i \cos t \\ &= i(\cos t + i \sin t) \\ &= ie^{it}\end{aligned}$$

$$\begin{aligned}e^{io} &= \cos 0 + i \sin 0 \\ &= 1 + 0i \\ &= 1.\end{aligned}$$

In order to justify Euler's formula, we want to show that e^{it} satisfies the exponential principle. To do this, we need to explain how to take the derivative of a complex-valued function of a real variable.

Complex valued functions of a real-variable:

$y(t) \rightarrow$ complex valued function of a real variable (t).

$$y(t) = f(t) + ig(t). \quad \text{for some real valued functions}$$

eg. f.

Hence $f(t)$: $\operatorname{Re} y(t)$ and $g(t)$: $\operatorname{Im} y(t)$.

Differentiation & Integration can be done component-wise:

$$y'(t) = f'(t) + ig'(t)$$

$$\int y(t) dt = \int f(t) dt + i \int g(t) dt$$

This is exactly same as for vector-valued functions

Justification:

We justify the Euler's formula by showing e^{it} satisfying the PVP

$$\boxed{y' = iy, \quad y(0) = 1}$$

$$\frac{d}{dt} e^{it} = \frac{d}{dt} (\cos t + i \sin t)$$

$$= -\sin t + i \cos t$$

$$= i(\cos t + i \sin t)$$

$$= ie^{it}$$

Last we need to check the PVP,

$$\begin{aligned}e^{io} &= \cos 0 + i \sin 0 \\ &= 1\end{aligned}$$

Together with the exponential law, this proves Euler's genius in using exponential notation to simplify the polar form of a complex number with modulus 1.

$$e^{it} = \cos(t) + i \sin(t)$$

$$|e^{it}| = \sqrt{\cos^2 t + \sin^2 t} \\ = 1.$$

Advantage of polar form:

→ Good for multiplication

$$\sigma_1 e^{i\theta_1} \cdot \sigma_2 e^{i\theta_2} = \sigma_1 \sigma_2 e^{i(\theta_1 + \theta_2)}$$

Multiply the moduli and add the angles (arguments).

Now we can write complex numbers $z = a + bi$ in polar form as $re^{i\theta} = r\cos\theta + ir\sin\theta$.

Test for equality of two non-zero complex numbers in polar form:

$$\sigma_1 e^{i\theta_1} = \sigma_2 e^{i\theta_2} \text{ if and only if } \sigma_1 = \sigma_2 \text{ and} \\ \theta_1 = \theta_2 + 2\pi k,$$

for some integer k .

$\sigma_1, \sigma_2 \rightarrow$ Real +ve numbers and that $\theta_1, \theta_2 \rightarrow$ Real numbers

Some arithmetic operations on complex numbers are easy in polar form:

$$\text{Multiplication: } (\sigma_1 e^{i\theta_1}) (\sigma_2 e^{i\theta_2}) = \sigma_1 \sigma_2 e^{i(\theta_1 + \theta_2)}$$

$$\text{Reciprocal: } \frac{1}{re^{i\theta}} = \frac{1}{r} e^{-i\theta}$$

$$\text{Division: } \frac{\sigma_1 e^{i\theta_1}}{\sigma_2 e^{i\theta_2}} = \frac{\sigma_1}{\sigma_2} e^{i(\theta_1 - \theta_2)}$$

$$n^{\text{th}} \text{ power: } (re^{i\theta})^n = r^n e^{in\theta} \quad n \rightarrow \text{integer.}$$

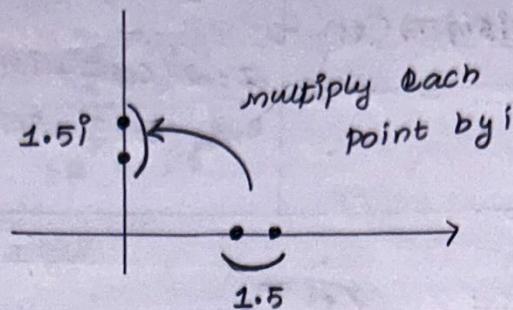
$$\text{Complex Conjugation: } re^{i\theta} = re^{-i\theta}$$

$$(z_1 z_2) = |z_1| |z_2| \quad , \quad \frac{1}{|z_1|} = \left| \frac{1}{|z_1|} \right| \quad , \quad \left| \frac{z_1}{z_2} \right| = \frac{|z_1|}{|z_2|},$$

$$|\bar{z}| = |z|$$

$$|z^n| = |z|^n$$

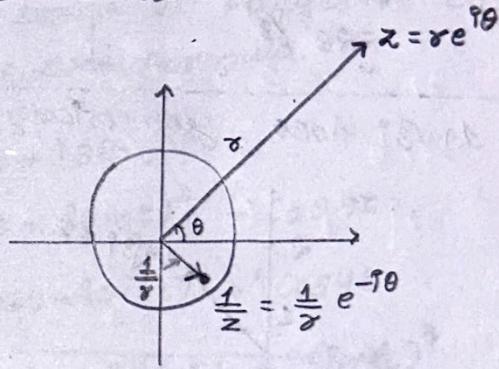
$z = e^{i\pi/2}$, multiplying i adds $\pi/2$ to the angle of each point. (Rotates 90° by counter-clockwise)



How do you trap a lion?

Build a cage in the shape of the unit circle $|z|=1$. Get inside \mathbb{R}^2 . make sure the lion is outside the cage. Apply the function $\frac{1}{z}$ to the whole plane. voilà! The lion is now inside the cage, and you are outside \mathbb{R}^2 .

Solu: only problem: there's a lot of other stuff inside the cage too. Also don't want to stand too close to $z=0$ when you apply $\frac{1}{z}$.



why not always write complex numbers in polar form?

Because addition & sub are difficult in polar form.

Express $(1+i)^6$ in cartesian form.

Solu:

$$z = 1+i$$

$$x = r \cos \theta$$

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

$$y = r \sin \theta$$

$$\theta = \tan^{-1}(1)$$

$$r = \sqrt{2} \left(\cos \frac{\pi}{4} + i \sin \frac{\pi}{4} \right)$$

$$\theta = \frac{\pi}{4}$$

$$z = \sqrt{2} e^{i\frac{\pi}{4}}$$

$$z^6 = (1+i)^6 = (\sqrt{2})^6 \left(e^{i\frac{\pi}{4}}\right)^6$$

$$= 8 e^{i\frac{6\pi}{2}}$$

$$= 8 \left(\cos \frac{3\pi}{2} + i \sin \frac{3\pi}{2} \right)$$

$$= 8(0 + (-i))$$

$$= -8i$$

$$(1+i)^4 = ?$$

$$(\sqrt{2})^4 \left(e^{i\frac{\pi}{4}}\right)^4$$

$$= 4e^{i\pi}$$

$$= 4(\cos\pi + i\sin\pi)$$

$$= 4(-1+0)$$

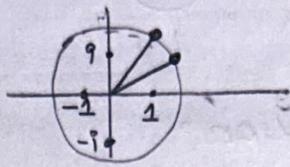
$$= -4$$

Express $\frac{1+i\sqrt{3}}{\sqrt{3}+i}$ in polar form

$$\sigma_1 = \sqrt{3+1} = \sqrt{3+1} = 2 \quad \tan^{-1}(\sqrt{3}) = \frac{\pi}{3}$$

$$\sigma_2 = \sqrt{3+1} = 2 \quad \tan^{-1}\left(\frac{1}{\sqrt{3}}\right) = \frac{\pi}{6}$$

$$z = \frac{2 \left(\cos \frac{\pi}{3} + i \sin \frac{\pi}{3} \right)}{2 \left(\cos \frac{\pi}{6} + i \sin \frac{\pi}{6} \right)} = e^{i\left(\frac{\pi}{3} - \frac{\pi}{6}\right)} = e^{i\left(\frac{\pi}{6}\right)} = \cos \frac{\pi}{6} + i \sin \frac{\pi}{6}$$



$$1) (1+\sqrt{3}i)(a+bi) = a+bi + \sqrt{3}ia - \sqrt{3}b = a - \sqrt{3}b + bi + \sqrt{3}ia \\ = a - \sqrt{3}b + i(b + \sqrt{3}a)$$

$$2) (1+\sqrt{3}i)$$

$$a=1, b=\sqrt{3}$$

$$\boxed{\sigma=2}$$

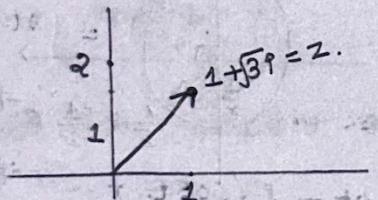
$$\tan^{-1}(\sqrt{3})$$

$$z = 2\left(\cos \frac{\pi}{3} + i \sin \frac{\pi}{3}\right)$$

$$= 2e^{i\pi/3}$$

$$3) (1+\sqrt{3}i)(a+bi) = 2e^{i\pi/3}(ae^{i\theta}) \\ = 2\sigma e^{i(\frac{\pi}{3}+\theta)}$$

What $1+\sqrt{3}i$ does geometrically when multiplying?



Adds 45° to the component
(counterclockwise)

Does the sequence of powers of $1+\sqrt{3}i$, +ve and negative.

case : +ve $(1+\sqrt{3}i) = 2e^{i\pi/3}$

$$(1+\sqrt{3}i)^2 = 4e^{i(2\pi/3)}$$

$$(1+\sqrt{3}i)^n = 2^n e^{i(n\pi/3)}$$

case : -ve

$$(1+\sqrt{3}i)^{-n} = \frac{1}{2^n} e^{-in\pi/3}$$

Q) Explain why $|z^n| = |z|^n$ and $\arg(z^n) = n\arg z$ for $n \rightarrow$ a +ve integers

Soln:

$$z = \cos\theta + i\sin\theta$$

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

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

$$|z^n| = |\cos n\theta + i \sin n\theta| = \sqrt{\cos^2 n\theta + \sin^2 n\theta} = 1.$$

$$|z|^n = |\cos \theta + i \sin \theta|^n = (1)^n = 1,$$

$$z = r e^{i\theta}, z^n = r e^{in\theta}$$

$$\cos n\theta + i \sin n\theta$$

$$\arg(z^n) = n \arg z$$

$$\arg(z^n) = \arg(r^n e^{in\theta})$$

$$= \arg(r^n (\cos n\theta + i \sin n\theta))$$

$$= \tan^{-1} \left(\frac{r^n \sin n\theta}{r^n \cos n\theta} \right) = \tan^{-1} (\tan n\theta)$$

$$= n\theta$$

$$= n \arg(z)$$

Find an expression of $\sin 4t$ in terms of powers of $\cos t$ & $\sin t$, using $(e^{it})^4 = e^{4it}$ & Euler's Formula.

$$(\cos 4t + i \sin 4t) = (\cos t + i \sin t)^4$$

$$i \sin 4t = (\cos t + i \sin t)^4 - \cos 4t$$

$$+ \sin 4t = -i(\cos t + i \sin t)^4 + i \cos 4t$$

$$\sin 4t = i \cos 4t - i(\cos t + i \sin t)^4$$

$$\sin 4t = i(\cos 4t - (\cos t + i \sin t)^4)$$

$$e^{4it} = \cos 4t + i \sin 4t$$

$$(e^{it})^4 = (\cos t + i \sin t)^4$$

$$\cos 4t + i \sin 4t = (\cos^4 t - \cos^2 t \sin^2 t + \sin^4 t) + i(4 \cos^3 t \sin t - 4 \cos t \sin^3 t)$$

$$\boxed{i \sin 4t = 4 \cos^3 t \sin t - 4 \cos t \sin^3 t}$$

Complex exponential function:

- 1) Extend Euler's formula to define the complex exponential function e^{zt} as a real variable t for all complex numbers z .
- 2) Describe the trajectory of a complex exponential function depending on a real variable t .
- 3) Find complex roots of polynomials, including the special case of unity.

The complex exponential function:

Def: 1: For any complex number z , the complex function e^{zt} as a real variable t is defined as the solution to the initial value problem

$$\frac{d}{dt} e^{zt} = ze^{zt}, \quad e^{z0} = 1.$$

Properties of e^{zt} :

For every real number t ,

$$1) e^{it} = \cos t + i \sin t$$

$$2) e^{-it} = \overline{e^{it}} = \cos t - i \sin t$$

$$3) |e^{it}| = 1.$$

$$\begin{aligned} \frac{d}{dt} (\cos t + i \sin t) &= -\sin t + i \cos t \\ &= i(\cos t + i \sin t) \end{aligned}$$

Shows that the function $F(t) = \cos t + i \sin t$ is the solution to the DE with initial condition.

$$\dot{F}(t) = iF(t), \quad F(0) = 1.$$

But by definition $G(t) = e^{it}$ also satisfies

$$\dot{G}(t) = iG(t), \quad G(0) = 1$$

The existence & uniqueness theorem does I ordered differential applies to complex-valued functions of a real variable. The uniqueness theorem tells us that

$$F(t) = G(t), \quad \text{or}$$

$$e^{it} = \cos t + i \sin t \quad \text{(or)}$$

$$e^{it} = \cos t + i \sin t$$

Properties of the Complex exponential e^z :

- 1) $e^{a+ib} = e^a (\cos b + i \sin b)$ for all real numbers $a & b$
- 2) $e^{z+w} = e^z e^w$ for all complex numbers $z & w$.
- 3) $(e^z)^n = e^{nz}$ for every complex number z and integer n .

$n=0$ case says $(e^z)^0 = e^{0+0} = \cos 0 + i \sin 0 = 1$

$n=-1$ case says $\frac{1}{e^z} = (e^z)^{-1} = e^{-z}$

Taylor's series:

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

This formula can be deduced by mul z by t ,

$$e^{zt} = 1 + zt + \frac{(zt)^2}{2!} + \frac{(zt)^3}{3!} + \dots$$

and showing that the r.h.s. side satisfies the IVP
 $f = zF$, $F(0) = 1$ [uniqueness guarantees that the two sides are then equal. By setting $z=1$, the original statement is shown.]

Generalized Euler's eqn or Taylor's series for e^z as the definition of complex exponential function.

The definition we gave in terms of the IVP

$$\frac{d}{dt} e^{zt} = ze^{zt} \quad (e^{z0} = 1).$$

Solu: $e^{at+ib} = e^a \cdot e^{ib} = e^a (\cos b + i \sin b)$ by showing

$e^{(a+ib)t} = e^{at} (\cos bt + i \sin bt)$ for real numbers.

$$\frac{d}{dt} (e^{at} (\cos bt + i \sin bt)) = ae^{at} (\cos bt + i \sin bt) + e^{at} (-b \sin bt + i b \cos bt)$$

$$= ae^{at} (\cos bt + i \sin bt) + e^{at} ib (\cos bt + i \sin bt)$$

$$= (a+ib)e^{at} (\cos bt + i \sin bt)$$

This shows that $e^{at} (\cos bt + i \sin bt)$ is a solution to the IVP

$$f = (a+ib)f, \quad f(0) = 1$$

But $e^{(a+ib)t}$ is a solution to the IVP by uniqueness theorem for diff eqn tells us that for all real values of t ,

$e^{(a+ib)t} = e^{at} (\cos bt + i \sin bt)$ (In particular,
this can be true when $t=1$. [But true for all real values])

Q)

when $t=1$

$$e^{(a+ib)t} = e^a (\cos bt + i \sin bt)$$

when $t=0$

$$e^{(a+ib)0} =$$

Rough

$$e^{0+0i} = \cos 0 + i \sin 0$$

$$= 1$$

when $t=2$

$$e^{(a+ib)2} = e^{2a} \cdot e^{2ib} = e^{2a} (\cos 2b + i \sin 2b)$$

let $\pi = a+ib$, $w = c+id$ then

$$\begin{aligned} e^z \cdot e^w &= e^{a+ib} \cdot e^{c+id} \\ &= e^{(a+c)+i(b+d)} \\ &= e^{(a+c)} \cdot e^{i(b+d)} \\ &= e^{(a+c)} \cdot e^{ib} \cdot e^{id} \end{aligned}$$

so we need to show:

$$e^{i(b+d)} = e^{ib} \cdot e^{id}$$

$$\therefore F = ibF$$

where the solution is

$$F = e^{ibt}, F(0) = 1$$

$$\begin{aligned} \therefore \frac{d}{dt} e^{ibt} e^{idt} &= ib e^{ibt} \cdot e^{idt} + id e^{idt} e^{ibt} \\ &= (ib + id) e^{ibt} e^{idt} \end{aligned}$$

, Thus both $e^{ibt} e^{idt}$ and $e^{(ib+id)t}$ solve

$$F = (ib+id)F, F(0) = 1.$$

The uniqueness theorem for diff eqn implies that these two functions must be equal for all real values of t . In particular, they are equal when $t=1$.

If $n=0$, then this is 1=1 by definition. If $n>0$

$$(e^z)^n = \underbrace{e^z \cdot e^z \cdot e^z \dots e^z}_{n \text{ copies}} = e^{z+z+z+\dots+z} = e^{nz}.$$

If $n=-m < 0$ then

$$(e^z)^{-m} = \frac{1}{(e^z)^m} = \frac{1}{(e^{mz})} = e^{-mz}.$$

\hookrightarrow AS above

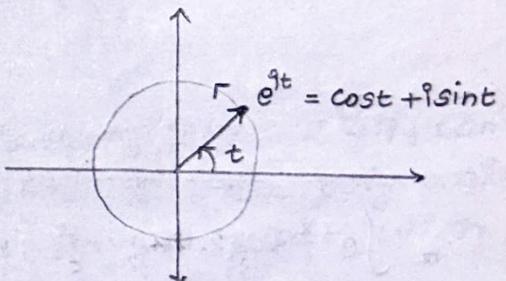
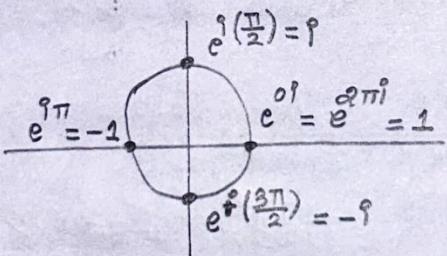
$$\therefore e^{mz} \cdot e^{-mz} = e^0 = 1.$$

Graphing the Complex exponential function:

Graphs - Easy to understand over aim is to understand the complex exponential function $e^{(a+bi)t}$ by plotting its trajectory as t varies.

Fundamental case:

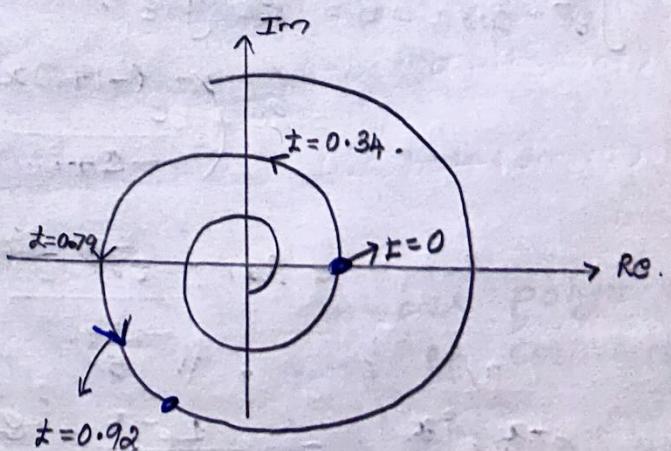
As $t \uparrow$, the $e^{it} = \cos t + i \sin t$ travels counter clockwise around the unit circle.



$$e^{(a+bi)t}$$

For a non zero complex number $a+bi$. As $t \uparrow$ $e^{(a+bi)t}$ moves along point of a line, or on a spiral, depending upon $a+bi$.

$$a+bi = 0.50 + 4.00i$$



As $t \uparrow$, the

Give the values of a and b so that the trajectory of $e^{(a+bi)t}$ is a line.

Solu: $a \neq 0, b=0$ (Angle will be 0)

$$e^{(-5-2i)t} = e^{-5t} \cdot e^{i(-2t)} \quad \text{as } t \rightarrow \infty \quad [\text{considers the behaviour}]$$

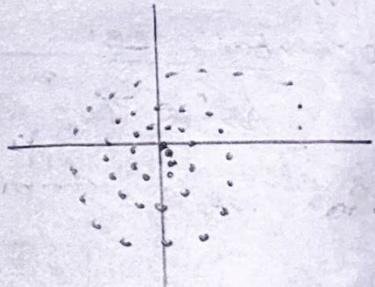
Solu:

* $|e^{(-5-2i)t}| = e^{-5t}$ tends to 0 as $t \rightarrow \infty$, so the point is moving inward.

* The argument $\text{Arg}(e^{(-5-2i)t}) = -2t$ is decreasing so the point is moving clockwise.

∴ Therefore the trajectory is spiraling inwards clockwise.

[Spirals clockwise as it moves inward]



$$= \int e^{-x} \cos x dx = ?$$

$e^{-x} \cos x$ is the real part of e^{-x+ix}

$$e^{-x} \cos x = \operatorname{Re}(e^{(-1+i)x})$$

$$\begin{aligned} \int e^{-x} \cos x dx &= \operatorname{Re} \int e^{(-1+i)x} \\ &= \operatorname{Re} \left(\frac{e^{(-1+i)x}}{-1+i} \right) \end{aligned}$$

$$= \operatorname{Re} \left(\frac{e^{-x} \cdot e^{ix}}{-1+i} \right)$$

$$\frac{e^{-x} e^{ix}}{-1+i} = -\frac{1}{-1+i} \times \frac{e^{-x}}{-1+i} (\cos x + i \sin x)$$

$$= -\frac{1-i}{1+i} e^{-x} (\cos x + i \sin x)$$

$$= -\frac{1-i}{2} e^{-x} (\cos x + i \sin x)$$

$$\operatorname{Re} \left(\frac{e^{-x} \cdot e^{ix}}{-1+i} \right) = \operatorname{Re} \left(\frac{1}{2} e^{-x} \cos x - \frac{i \sin x}{2} - \frac{i e^{-x} \cos x + \frac{\sin x \cdot e^{-x}}{2}}{2} \right)$$

$$= -\frac{1}{2} e^{-x} \cos x + \frac{e^{-x} \sin x}{2}$$

$$\boxed{\int e^{-x} \cos x dx = \frac{e^{-x}}{2} (-\cos x + \sin x)}$$

Complex roots of polynomials:

Exam: 5.1

How many roots does the polynomial $z^3 - 3z^2 + 4$ have? Its factors are (It factors as) $(z-2)$, $(z-2)$, $(z+1)$. So it has only two distinct roots (2) and (-1) . But if we count twice (2) , then no. of roots counted with multiplicity is 3, equal to the degree of polynomial.

Some polynomials with real coeffs, like $z^2 + 9$, can't be factored completely into degree 1 real polynomials, but do factor in to degree 1 polynomials with complex coeffs: $(z+3i)(z-3i)$

Real polynomial: polynomial with real coeffs

Complex polynomial: polynomial with complex coeffs

In fact, every complex polynomial factors completely into degree 1 complex polynomials - this is proved in advanced courses in complex analysis.

Fundamental theory of algebra:

Every degree n complex polynomial $f(z)$ has exactly n complex roots, to be counted with multiplicity.