## $\ensuremath{\mathsf{PMATH352W18}}$ Complex Analysis - Class Notes

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## Chapter 1

## Lecture 1 - Jan 3, 2018

### 1.1 Complex Numbers and Their Properties

### Definition 1.1.1 (Complex Number, Complex Plane)

A complex number is a vector in  $\mathbb{R}^2$ . The complex plane, denoted by  $\mathbb{C}$ , is a set of complex numbers,

$$\mathbb{C} = \mathbb{R}^2 = \left\{ \begin{pmatrix} x \\ y \end{pmatrix} : x, y \in \mathbb{R} \right\}$$

In  $\mathbb{C}$ , we usually write

$$0 = \begin{pmatrix} 0 \\ 0 \end{pmatrix} \qquad 1 = \begin{pmatrix} 1 \\ 0 \end{pmatrix}$$
$$i = \begin{pmatrix} 0 \\ 1 \end{pmatrix} \qquad x = \begin{pmatrix} x \\ 0 \end{pmatrix}$$
$$iy = \begin{pmatrix} 0 \\ y \end{pmatrix}$$

where  $x, y \in \mathbb{R}$ . Consequently, we have that

$$x + iy = x + yi = \begin{pmatrix} x \\ y \end{pmatrix}$$

If for  $x, y \in \mathbb{R}$ , z = x + iy, then x is aclled the real part of z and y is called the imaginary part of z, and we write

$$Re(z) = x \quad Im(z) = y.$$

### Note

• It is easy to see how  $\mathbb{R}$  is a subset of  $\mathbb{C}$ .

- Complex Numbers of the form  $\begin{pmatrix} 0 \\ y \end{pmatrix}$  where  $y \in \mathbb{R}$  are called purely imaginary numbers.
- Certain authors may prefer to denote  $i = \begin{pmatrix} 0 \\ 1 \end{pmatrix}$ .

### Definition 1.1.2 (Sum and Product)

We define the sum of two complex numbers to be the usual vector sum, i.e.

$$(a+ib) + (c+id) = \binom{a}{b} + \binom{c}{d}$$
$$= \binom{a+c}{b+d}$$
$$= (a+c) + i(b+d)$$

where  $a, b, c, d \in \mathbb{R}$ .

We define the product of two complex numbers by setting  $i^2 = -1$ , and by requiring the product to be commutative, associative, and distributive over the sum. In this setup, we have that

$$(a+ib)(c+id) = ac + iad + ibc + i^2bd$$
  
=  $(ac - bd) + i(ad + bc)$  (1.1)

#### Note

It is interesting to note that any complex number times zero is zero, just like what we have with real numbers.

$$\forall z = x + iy \in \mathbb{C} \ x, y \in \mathbb{R} \ 0 \in \mathbb{C}$$
$$z \cdot 0 = (x + iy)(0 + i0) = 0 + i0 = 0$$

### Example 1.1.1

Let z = 2 + i, w = 1 + 3i. Find z + w and zw.

$$z + w = (2+i) + (1+3i)$$
$$= 3+4i$$

$$zw = (2+i)(1+3i)$$
  
=  $(2-3) + i(6+1)$  By Equation (1.1)  
=  $-1 + 7i$ 

### Example 1.1.2

Show that every non-zero complex number has a multiplicative inverse,  $z^{-1}$ , and find a formula for this inverse.

Let z = a + ib where  $a, b \in \mathbb{R}$  with  $a^2 + b^2 \neq 0$ . Then

$$z(x+iy) = 1$$

$$\iff (ax - by) + i(ay + bx) = 1$$

$$\iff \begin{pmatrix} ax - by \\ ay + bx \end{pmatrix} = \begin{pmatrix} 1 \\ 0 \end{pmatrix}$$

$$\iff \begin{pmatrix} a & -b \\ b & a \end{pmatrix} \begin{pmatrix} x \\ y \end{pmatrix} = \begin{pmatrix} 1 \\ 0 \end{pmatrix}$$

$$\iff \begin{pmatrix} x \\ y \end{pmatrix} = \frac{1}{a^2 + b^2} \begin{pmatrix} a & b \\ -b & a \end{pmatrix} \begin{pmatrix} 1 \\ 0 \end{pmatrix}$$

$$\iff \begin{pmatrix} x \\ y \end{pmatrix} = \frac{1}{a^2 + b^2} \begin{pmatrix} a \\ -b \end{pmatrix}$$

$$\iff x + iy = \frac{a}{a^2 + b^2} - i\frac{b}{a^2 + b^2}$$

Therefore, we have that the formula for the inverse is

$$(a+ib)^{-1} = \frac{a}{a^2+b^2} - i\frac{b}{a^2+b^2}$$
(1.2)

### Notation

For  $z, w \in \mathbb{C}$ , we write

$$-z = -1z$$
  $w - z = w + (-z)$   
 $\frac{1}{z} = z^{-1}$   $\frac{w}{z} = wz^{-1}$ 

Example 1.1.3 Find  $\frac{(4-i)-(1-2i)}{1+2i}$ .

$$\frac{(4-i) - (1-2i)}{1+2i} = \frac{3+i}{1+2i}$$
$$= (3+i)(\frac{1}{5} - i\frac{2}{5})$$
$$= 1-i$$

### Note

The set of complex numbers is a **field** under the operations of additiona and multiplication. This means that  $\forall u, v, w \in \mathbb{C}$ ,

$$u + v = v + u$$
  $uv = vu$   
 $(u + v) + w = u + (v + w)$   $(uv)w = u(vw)$   
 $0 + u = u$   $1u = u$   
 $u + (-u) = 0$   $uu^{-1} = 1, u \neq 0$   
 $u(v + w) = uv + uw$ 

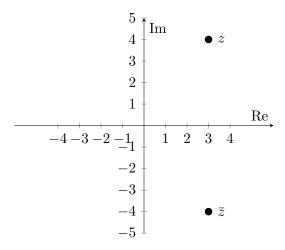
Since the distributive law holds for complex numbers, note that the binomial expansion works for  $(w+z)^n$  where  $w, z \in \mathbb{C}$  and  $n \in \mathbb{N}$ . (I did not verify if this is still true for when  $n \in \mathbb{R}$ .)

### Definition 1.1.3 (Conjugate)

If z = x + iy where  $x, y \in \mathbb{R}$ , then the **conjugate of** z is given by  $\bar{z} = x - iy$ 

### Example 1.1.4

Let z=3+4i. Then the  $\bar{z}=3-4i$ . Represented in the complex plane, we have the following:



We observe that on the complex plane, the conjugate of a complex number is simply its reflection on the real axis.

### Definition 1.1.4 (Modulus)

We define the **modulus** (length, magnitude) of  $z = x + iy \in \mathbb{C}, x, y \in \mathbb{R}$ , to be

$$|z| = \sqrt{x^2 + y^2} \in \mathbb{R}.\tag{1.3}$$

### Note

Note that this definition is consistent with the notion of the absolute value in real numbers when z is a real number, since if y = 0,  $|z| = |x + i0| = \sqrt{x^2} = \pm x$ .

### Note

For  $z, w \in \mathbb{R}$ , we have

but note that  $|z + w| \neq |z| + |w|$ .

### Note

While inequalities such as  $z_1 < z_2$ , where  $z_1, z_2 \in \mathbb{C}$ , are meaningless unless if both of them are real,  $|z_1| < |z_2|$  means that the point  $z_1$  in the complex plane is closer to the origin than the point  $z_2$ .

### Proposition 1.1.1 (Basic Inequalities)

- 1.  $|\text{Re}(z)| \le |z|$
- 2.  $|\text{Im}(z)| \le |z|$
- 3.  $|z+w| \le |z| + |w|$  Triangle Inequality
- 4.  $|z+w| \ge ||z| |w||$  Inverse Triangle Inequality

### Proof

Note that  $|z|^2 = \text{Re}(z)^2 + \text{Im}(z)^2$  and that we can express  $|x| = \sqrt{x^2}$  for any  $x \in \mathbb{R}$ . 1 and 2 immediately follows from that.

To prove 3, we have that

$$|z + w|^{2} = (z + w)(\bar{z} + \bar{w})$$

$$= |z|^{2} + |w|^{2} + (w\bar{z} + \bar{w}z)$$

$$= |z|^{2} + |w|^{2} + 2\operatorname{Re}(w\bar{z})$$

$$\leq |z|^{2} + |w|^{2} + 2|w\bar{z}| \quad by \ 1$$

$$= |z|^{2} + |w|^{2} + 2|wz| \quad since \ |w\bar{z}| = |w| |\bar{z}| \quad and \ |z| = |\bar{z}|$$

$$= (|z| + |w|)^{2}$$

To prove 4, note that

$$|z| = |z + w - w| \le |z + w| + |w| \tag{1.4}$$

$$|w| = |w + z - z| \le |z + w| + |z| \tag{1.5}$$

Observe that

Equation (1.4) 
$$\Longrightarrow |z| - |w| \le |z + w|$$
  
Equation (1.5)  $\Longrightarrow |w| - |z| \le |z + w|$ 

Thus, we have that

$$|z+w| \ge ||z| - |w||$$

as required.

Item 3 in Proposition 1.1.1 can be generalized by the means of mathematical induction to sums involving any finite number of terms, as:

$$|z_1 + z_2 + \ldots + z_n| \le |z_1| + |z_2| + \ldots + |z_n| \tag{1.6}$$

where  $n \in \mathbb{N} \setminus \{0, 1\}$ .

To note the induction proof, when n = 2, Equation (1.6) is just Item 3. If Equation (1.6) is true for when n = m where  $m \in \mathbb{N} \setminus \{0, 1\}$ , n = m + 1 is also true since by Item 3,

$$|(z_1 + z_2 + \ldots + z_m) + z_{m+1}| \le |z_1 + z_2 + \ldots + z_m| + |z_{m+1}|$$
  
  $\le (|z_1| + |z_2| + \ldots + |z_m|) + |z_{m+1}|.$ 

The distance between two points  $z_1 = x_1 + iy_1, z_2 = x_2 + iy_2 \in \mathbb{C}, x_1, x_2, y_1, y_2 \in \mathbb{R}$  is  $|z_1 - z_2|$ , since  $|z_1 - z_2| = \sqrt{(x_1 - x_2)^2(y_1 - y_2)^2}$  is our usual notion of the Euclidean distance of two points on a plane.

Also, note that

$$z_1 - z_2 = z_1 + (-z_2)$$

and thus if we apply our knowledge of vector representation,  $z_1 - z_2$  is the directed line segment from the point  $z_2$  to  $z_1$ .

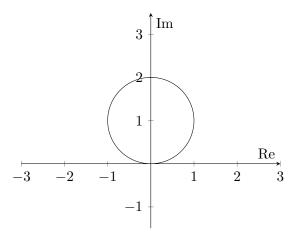
With the notion of a "distance" set on the complex plane, we can now explore upon points lying on a circle with a center  $z_0$  and radius R, which satisfies the equation

$$|z-z_0|=R.$$

We may simply refer to this set of points as the circle  $|z - z_0| = R$ .

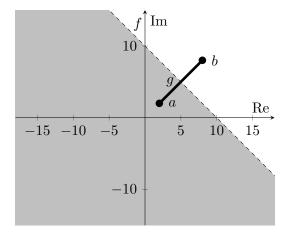
### Example 1.1.5

We may describe a set  $\{z \in \mathbb{C} : |z-i|=1\}$  as follows:



Let  $a,b \in \mathbb{C}$  describe the set  $\{z \in \mathbb{C} : |z-a| < |z-b|\}.$ 

Suppose the following coordinates for a and b are arbitrary,



In the above, g is the line segment that connects the points a and b on the complex plane, while f is the perpendicular bisector of the line segment g. The area described by the set  $\{z \in \mathbb{C} : |z-a| < |z-b|\}$  is the shaded area which is below f.

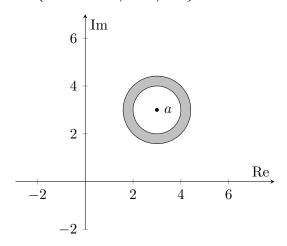
## Chapter 2

# Lecture 2 - Jan 5th, 2018

### 2.1 Complex Numbers and Their Properties (Continued)

### Example 2.1.1

Let  $a \in \mathbb{C}$ . Describe the set  $\{z \in \mathbb{C} : 1 < |z - a| < 2\}$ .



### Example 2.1.2

Show that every non-zero complex number has exactly two complex square roots, and find a formula for the square roots.

Let  $z = x + iy \in \mathbb{C}, x, y \in \mathbb{R}$ , and let  $w = u + iv, u, v \in \mathbb{R}$ . Then

$$w^{2} = z \iff (u + iv)^{2} = x + iy$$

$$\iff (u^{2} - v^{2}) + i(2uv) = x + iy$$

$$\iff x = u^{2} + v^{2} \quad and$$

$$y = 2uv$$
(2.1)

Square both sides of Equation (2.2), and thus we have  $y^2 = 4u^2v^2$ .

Multiply Equation (2.1) by  $4u^2$ , and we get

$$4u^{2}x = 4u^{4} - 4u^{2}v^{2} = 4u^{4} - y^{2}$$

$$\iff 0 = 4u^{4} - 4u^{2}x - y^{2}$$

$$\iff u^{2} = \frac{4x \pm \sqrt{16x^{2} + 16y^{2}}}{8}$$

$$= \frac{x \pm \sqrt{x^{2} + y^{2}}}{2}$$

Suppose  $y \neq 0$ . Note that  $x < \sqrt{x^2 + y^2}$ . Thus  $u^2 = \frac{x + \sqrt{x^2 + y^2}}{2} \implies u = \left(\frac{x + \sqrt{x^2 + y^2}}{2}\right)^{\frac{1}{2}}$ .

Similarly, we can get

$$v = \pm \left(\frac{-x + \sqrt{x^2 + y^2}}{2}\right)^{\frac{1}{2}}$$

Note that all four choices of signs satisfy Equation (2.1). If y > 0, then u and v are either both positive or both negative by Equation (2.2).

Suppose y = 0. Then we have

$$w^2 = z = x$$

Therefore, we get

$$w = \begin{cases} \pm \left[ \left( \frac{x + \sqrt{x^2 + y^2}}{2} \right)^{\frac{1}{2}} + i \left( \frac{-x + \sqrt{x^2 + y^2}}{2} \right)^{\frac{1}{2}} \right] & y > 0 \\ \pm \left[ \left( \frac{x + \sqrt{x^2 + y^2}}{2} \right)^{\frac{1}{2}} - i \left( \frac{-x + \sqrt{x^2 + y^2}}{2} \right)^{\frac{1}{2}} \right] & y < 0 \\ \pm \sqrt{x} & y = 0, x > 0 \\ \pm i \sqrt{x} & y = 0, x < 0 \end{cases}$$

### Remark

Let  $z \in \mathbb{C}$ . The notation  $\sqrt{z}$  may represent either one of the square roots of z or both of the square roots, i.e. it is possible that  $\sqrt{z}$  represents a set.

### Exercise 2.1.1

Is it always okay for complex numbers such that  $\sqrt{zw} = \sqrt{z}\sqrt{w}$ , for  $z, w \in \mathbb{C}$ ?

No. For example, consider z = w = -1. Then we have

$$\sqrt{zw} = \sqrt{1} = \pm 1$$

while

$$\sqrt{z}\sqrt{w}=i\cdot i=-1$$

and thus

$$\sqrt{zw} \neq \sqrt{z}\sqrt{w}$$
.

### Example 2.1.3

Find the values of  $\sqrt{3-4i}$ .

By Example 2.1.2,

$$\sqrt{3-4i} = \pm \left(\sqrt{\frac{3+\sqrt{9+16}}{2}} - i\sqrt{\frac{-3+\sqrt{9+16}}{2}}\right)$$
$$= \pm (2-i)$$

### Remark

The quadratic formula holds for complex polynomials, i.e.

$$\forall a, b, c \in \mathbb{C} \quad a \neq 0 \quad \forall z \in \mathbb{C} \ az^2 + bz + c = 0,$$

the solution for z is given by

$$z_{1,2} = \frac{-b + \sqrt{b^2 - 4ac}}{b} \tag{2.3}$$

The following is a short proof.

Proof

$$az^{2} + bz + c = 0 \iff z^{2} + \frac{b}{a}z + \frac{c}{a} = 0$$

$$\iff z^{2} + \frac{b}{a}z + \left(\frac{b}{2a}\right)^{2} - \left(\frac{b}{2a}\right)^{2} + \frac{c}{a} = 0$$

$$\iff \left(z + \frac{b}{2a}\right)^{2} = \frac{b^{2}}{4a^{2}} - \frac{c}{a} = \frac{b^{2} - 4ac}{4a^{2}}$$

$$\iff z = \frac{-b + \sqrt{b^{2} - 4ac}}{2a}$$

(Personal Note: where did the – for the supposed  $\pm$  go? Or should it really be  $\pm$ ?)

### Example 2.1.4

Solve  $iz^2 - (2+3i)z + 5(1+i) = 0$ .

$$z = \frac{2+3i+\sqrt{(2+3i)^2-4i[5(1+i)]}}{2i}$$

$$= \frac{2+3i+\sqrt{-5+12i-20i+20}}{2i}$$

$$= \frac{2+3i+\sqrt{15+8i}}{2i}$$

Note that by Example 2.1.2,

$$\sqrt{15 - 8i} = \pm \left[ \sqrt{\frac{15 + \sqrt{225 + 64}}{2}} - i\sqrt{\frac{-15 + \sqrt{225 + 64}}{2}} \right]$$
$$= \pm \left[ \sqrt{\frac{15 + 17}{2}} - i\sqrt{\frac{-15 + 17}{2}} \right]$$
$$= \pm (4 - i)$$

Thus we have

$$z = \frac{2 + 3i + \sqrt{15 + 8i}}{2i}$$

$$= \frac{2 + 3i \pm (4 - i)}{2i}$$

$$= (6 + 2i) \left(-\frac{1}{2}i\right) \text{ or } (-2 + 4i) \left(-\frac{1}{2}i\right) \text{ by Example 1.1.2}$$

$$= (1 - 3i) \text{ or } (2 + i)$$

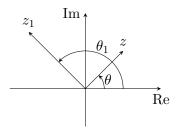
## Chapter 3

## Lecture 3 - Jan 8th, 2018

### 3.1 Complex Numbers and Their Properties (Continued 2)

### Definition 3.1.1 (Argument of a Complex Number)

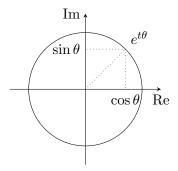
Let  $z \in \mathbb{C} \setminus \{0\}$ . The **argument** (or the angle) of z, denoted by  $\arg z$ ,  $\arg z$ , or simply  $\theta = \theta(z)$ , is the angle modulo  $2\pi$  (i.e.  $0 \le \theta < 2\pi$ ) between the vector defining z and the positive real axis (in the counterclockwise direction).



### Notation

Let  $e^{i\theta} := \cos \theta + i \sin \theta$ . Note that this definition can be derived by the extending the Taylor expansion of  $e^x = \sum_{n=0}^{\infty} \frac{x^n}{n!}$  for when  $x \in \mathbb{C}$  (the sum of the real parts of the expansion is the Taylor expansion of cosine while the imaginary part for sine).

Now  $e^{i\theta}$  is on the unit circle.



### Example 3.1.1

Some examples of  $\theta \in [0, 2\pi)$ :

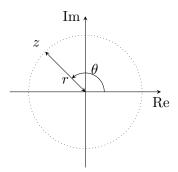
$$\begin{array}{ll} e^{i\frac{\pi}{4}} = \frac{\sqrt{2}}{2} + i\frac{\sqrt{2}}{2} & e^{i\frac{\pi}{2}} = i \\ e^{i\frac{3\pi}{4}} = -\frac{\sqrt{2}}{2} + i\frac{\sqrt{2}}{2} & e^{i\pi} + 1 = 0 \end{array}$$

### Remark

$$\forall k \in \mathbb{Z} \ \forall \theta \in \mathbb{R} \ e^{i\theta} = e^{i(\theta + 2\pi k)}$$

### Remark

The complex number  $re^{i\theta}$ , where  $r > 0, \theta \in [0, 2\pi)$ , represents the complex number with modulus r and argument  $\theta$ .



Therefore,  $\forall z \in \mathbb{C}$ , we can express

$$z := |z| e^{i \operatorname{Arg} z}. \tag{3.1}$$

With that, we now have two representations of a complex number:

- Cartesian representation: z = x + iy where x = Re(z) and y = Im(z)
- Polar representation:  $z = re^{i\theta}$  where r = |z| and  $\theta = \operatorname{Arg} z \in [0, 2\pi)$

To convert between the two representations, we have the following equations: Polar  $\rightarrow$  Cartesian:

$$x = r\cos\theta \quad y = r\sin\theta \tag{3.2}$$

Cartesian  $\rightarrow$  Polar:

$$r = |z|$$

$$x \neq 0 \implies \tan \theta = \frac{y}{x}$$

$$x = 0 \implies \theta = \frac{\pi}{2} \text{ or } \frac{3\pi}{2}$$
(3.3)

On another note,

$$z = re^{i\theta} \implies \bar{z} = re^{-i\theta}$$

and

$$z \neq 0 \implies \frac{1}{z} = \frac{1}{r}e^{-i\theta}$$

### Remark

$$\forall r_1, r_2 \in \mathbb{R} \ \forall \theta_1, \theta_2 \in [0, 2\pi)$$
$$z_1 := r_1 e^{i\theta_1} \quad z_2 := r_2 e^{i\theta_2}$$

Then

$$z_1 z_2 = r_1 r_2 e^{i\theta_1} e^{i\theta_2} = r_1 r_2 e^{i(\theta_1 + \theta_2)}$$

Note that  $e^{ix}e^{iy}=e^{i(x+y)}$  is true for all  $x,y\in\mathbb{R}$  since

$$e^{ix}e^{iy} = (\cos x + i\sin x)(\cos y + i\sin y)$$

$$= (\cos x \cos y - \sin x \sin y) + i(\cos x \sin y + \cos y \sin x)$$

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

$$= e^{i(x+y)}.$$

Generalizing the above, we get that

$$\forall n \in \mathbb{Z} \ (re^{in}) = r^n e^{in\theta}$$

which is commonly known as deMoivre's Law.

### Proposition 3.1.1 (nth Roots of a Complex Number)

$$\begin{aligned} \forall z = re^{i\theta} \in \mathbb{C} \ r = |z| \in \mathbb{R} \ \theta \in [0, 2\pi) \\ \exists w = se^{i\tau} \in \mathbb{C} \ s \in \mathbb{R} \ \tau \in [0, 2\pi) \\ \forall n \in \mathbb{Z} \\ w^n = \left(se^{i\tau}\right)^n = z = re^{i\theta} \end{aligned}$$

The nth roots of z is described by the set

$$\left\{r^{\frac{1}{n}}e^{i\left(\frac{\theta+2\pi k}{n}\right)}: k=0,1,...,n-1\right\}$$
 (3.4)

Proof

$$s^{n} = r \iff s = r^{\frac{1}{n}}$$

$$e^{in\theta} = e^{i\tau} \iff \theta = \frac{\tau + 2\pi k}{n}$$

Therefore, the set that describes the nth roots of z is

$$\left\{ w = r^{\frac{1}{n}} e^{i\left(\frac{\theta + 2\pi k}{n}\right)} : k = 0, 1, ..., n - 1 \right\}$$

### Remark (nth Roots of Unity)

The nth roots of unity is a direct consequence of Proposition 3.1.1 where we solve for the equation  $z^n = 1$  for any  $z \in \mathbb{C}$ ,  $n \in \mathbb{Z}$ .

The set that describes the nth roots of unity is

$$\left\{ e^{i\theta} : \theta = \frac{2\pi k}{n}, k = 0, 1, ..., n - 1 \right\}$$
 (3.5)

It is easy to see how the nth roots of unity partitions the unit circle into n parts.

### Example 3.1.2

Find the cubic roots of -2 + 2i.

Let 
$$z=-2+2i$$
. Note that  $|z|=2\sqrt{2}$  and  $\operatorname{Arg} z=\frac{3\pi}{4}$ .

Therefore, in polar form,  $z = 2\sqrt{2}e^{i\frac{3\pi}{4}}$ .

Let  $w = re^{i\theta}$ , where  $\theta \in [0, 2\pi)$ , and  $w^3 = z$ . Then

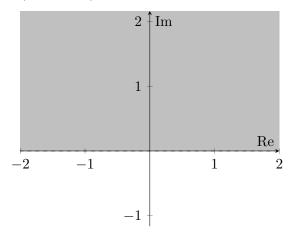
$$r = (2\sqrt{2})^{\frac{1}{3}}$$
 
$$\theta = \frac{\frac{3\pi}{4} + 2\pi k}{3}, \ k = 0, 1, 2$$

The set that describes the cubic root of -2 + 2i is thus

$$\left\{ (2\sqrt{2})^{\frac{1}{3}}e^{i\theta}: \theta = \frac{\frac{3\pi}{4} + 2\pi k}{3}, k = 0, 1, 2 \right\}$$

### Example 3.1.3

Describe the set  $\{z \in \mathbb{C} : \left| \operatorname{Arg} z - \frac{\pi}{2} \right| < \frac{\pi}{2} \}$ . (Note:  $\operatorname{Arg} z \in [0, 2\pi)$ )



### Exercise 3.1.1

Solve

1. 
$$z^4 = -1$$

$$Let \ z = re^{i\theta}$$
 
$$r = |-1| = 1 \quad \theta = \frac{\pi + 2\pi k}{4} = \frac{(2k+1)\pi}{4}, \ k = 0, 1, 2, 3$$

2. 
$$z^4 = -1 + \sqrt{3}i$$

$$Let \ z = re^{i\theta}$$

$$r = \left| -1 + \sqrt{3}i \right| = \sqrt{(-1)^2 + 3^2} = \sqrt{10}$$

$$\theta = \frac{\frac{2\pi}{3} + 2\pi k}{4} = \frac{(2k + \frac{2}{3})\pi}{4}, \quad k = 0, 1, 2, 3$$